



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: 11/11/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.18109	75.53068	12.21945	75.35035			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.33280	73.26566	12.37264	73.08228			0.00	0	
ES33 On 03/08/2023 Bond Future			12.48920	74.75568	12.53071	74.56868			0.00	0	
ES33 On 02/11/2023 Bond Future			12.65238	72.50172	12.69568	72.31090			0.00	0	
ES33 On 01/02/2024 Bond Future			12.85400	73.88468	12.89933	73.68990			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 02/02/2023 Bond Future			12.37295	74.23724	12.39019	74.14139			38,603,364.80	520	4,15
ES42 On 04/05/2023 Bond Future			12.50909	71.47762	12.52691	71.38041			0.00	0	
ES42 On 03/08/2023 Bond Future			12.64499	72.93157	12.66348	72.83251			0.00	0	
ES42 On 02/11/2023 Bond Future			12.78591	70.17248	12.80514	70.07140			0.00	0	
ES42 On 01/02/2024 Bond Future			12.95111	71.50861	12.97118	71.40533			0.00	0	
<b>Total ES42 Future</b>									<b>38,603,364.80</b>	<b>520</b>	<b>4,15</b>
<b>Total For ES42</b>									<b>38,603,364.80</b>	<b>520</b>	<b>4,15</b>
I2025 On 02/02/2023 Bond Future			166.86173	166.86173	167.40782	167.40782			7,675,639.58	46	6,08

an  
est

50  
0  
0  
0  
0  
0

**10**

**10**

35  
0  
0  
0  
0

**15**

**15**

38

iPM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	04/05/2023	Bond Future			170.24140	170.24140	170.79987	170.79987			0.00	0	
I2025	On	03/08/2023	Bond Future			171.95560	171.95560	172.52392	172.52392			0.00	0	
I2025	On	02/11/2023	Bond Future			175.49993	175.49993	176.08002	176.08002			0.00	0	
I2025	On	01/02/2024	Bond Future			177.07012	177.07012	177.65610	177.65610			0.00	0	
<b>Total I2025 Future</b>												<b>7,675,639.58</b>	<b>46</b>	<b>6,08</b>
<b>Total For I2025</b>												<b>7,675,639.58</b>	<b>46</b>	<b>6,08</b>
I2029	On	02/02/2023	Bond Future			122.36917	122.36917	121.90611	121.90611			0.00	0	1,35
I2029	On	04/05/2023	Bond Future			123.55380	123.55380	123.08208	123.08208			0.00	0	
I2029	On	03/08/2023	Bond Future			126.06577	126.06577	125.58464	125.58464			0.00	0	
I2029	On	02/11/2023	Bond Future			127.33418	127.33418	126.84111	126.84111			0.00	0	
I2029	On	01/02/2024	Bond Future			129.77162	129.77162	129.26868	129.26868			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
I2033	On	02/02/2023	Bond Future			115.46322	115.46322	116.19518	116.19518			0.00	0	7,27
I2033	On	04/05/2023	Bond Future			116.41804	116.41804	117.16565	117.16565			0.00	0	
I2033	On	03/08/2023	Bond Future			118.78494	118.78494	119.54783	119.54783			0.00	0	
I2033	On	02/11/2023	Bond Future			119.81209	119.81209	120.58894	120.58894			0.00	0	
I2033	On	01/02/2024	Bond Future			122.10560	122.10560	122.89691	122.89691			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,25</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,25</b>
I2038	On	02/02/2023	Bond Future			128.03526	128.03526	128.03703	128.03703			0.00	0	4,05
I2038	On	04/05/2023	Bond Future			130.62891	130.62891	130.63170	130.63170			0.00	0	1,67
I2038	On	03/08/2023	Bond Future			131.31951	131.31951	131.32057	131.32057			0.00	0	
I2038	On	02/11/2023	Bond Future			134.02635	134.02635	134.02745	134.02745			0.00	0	
I2038	On	01/02/2024	Bond Future			134.57776	134.57776	134.57322	134.57322			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,73</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,73</b>
I2046	On	02/02/2023	Bond Future			114.74900	114.74900	115.30676	115.30676			0.00	0	12,17
I2046	On	04/05/2023	Bond Future			115.04067	115.04067	115.61019	115.61019			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			117.37960	117.37960	117.96085	117.96085			0.00	0	
I2046	On	02/11/2023	Bond Future			117.70913	117.70913	118.29928	118.29928			0.00	0	
I2046	On	01/02/2024	Bond Future			119.96088	119.96088	120.56186	120.56186			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,05</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,05</b>
I2050	On	02/02/2023	Bond Future			115.10983	115.10983	118.06461	118.06461			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			117.44126	117.44126	120.45694	120.45694			0.00	0	3,35
I2050	On	03/08/2023	Bond Future			117.64262	117.64262	120.71797	120.71797			0.00	0	
I2050	On	02/11/2023	Bond Future			120.06736	120.06736	123.20629	123.20629			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
I2050	On	01/02/2024	Bond Future			120.12338	120.12338	123.31661	123.31661				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>12,66</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>12,66</b>
R186	On	02/02/2023	Bond Future			8.80027	106.83498	8.82294	106.75950		6.16		159,825,130.08	1,496	77,8
R186	On	04/05/2023	Bond Future			8.85959	108.97395	8.88387	108.89787		5.35		0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.92251	105.85942	8.94889	105.78195		5.39		0.00	0	
R186	On	02/11/2023	Bond Future			8.98222	108.01835	9.01107	107.93936		4.57		0.00	0	
R186	On	01/02/2024	Bond Future			9.11604	104.75480	9.14800	104.67388		4.46		0.00	0	
<b>Total R186 Future</b>													<b>159,825,130.08</b>	<b>1,496</b>	<b>90,00</b>
R186	On	02/02/2023	Bond Future	8.32	Call			570.65000	0.57065	587,000	6.00		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,261.12000	2.26112	2,201,990	6.00		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			580.30000	0.58030	596,900	6.00		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,236.83000	2.23683	2,177,950	6.00		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			590.25000	0.59025	607,110	6.00		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,212.85000	2.21285	2,154,230	6.00		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,490.95000	1.49095	1,523,770	5.28		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,691.23000	1.69123	1,647,970	5.28		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,507.04000	1.50704	1,540,090	5.28		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,675.93000	1.67593	1,632,900	5.28		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,523.22000	1.52322	1,556,510	5.29		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,660.74000	1.66074	1,617,950	5.29		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,065.70000	1.06570	1,038,140	5.66		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,342.62000	3.34262	3,392,230	5.65		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,081.22000	1.08122	1,053,360	5.65		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,363.22000	3.36322	3,412,990	5.65		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,073.27000	1.07327	1,045,570	5.65		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,384.19000	3.38419	3,434,100	5.66		0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,117.86000	2.11786	2,158,110	4.52		0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,738.52000	1.73852	1,699,780	4.52		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,510.28000	2.51028	2,554,400	4.64		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,506.75000	1.50675	1,471,880	4.64		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,527.84000	2.52784	2,572,120	4.65		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,497.28000	1.49728	1,462,570	4.65		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,545.85000	2.54585	2,590,290	4.65		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,488.27000	1.48827	1,453,720	4.65		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,561.37000	4.56137	4,619,410	5.21		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			793.80000	0.79380	772,850	5.21		0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.50	Put			1,641.76000	1.64176	1,605,600	4.46		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,543.99000	2.54399	2,588,900	4.47		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.51	Put		1,633.00000	1.63300	1,596,990	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,560.30000	2.56030	2,605,360	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		1,624.29000	1.62429	1,588,430	4.47	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		2,527.72000	2.52772	2,572,480	4.46	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,43</b>
<b>Total For R186</b>											<b>159,825,130.08</b>	<b>1,496</b>	<b>93,43</b>
R197	On	02/02/2023	Bond Future			330.17647	330.17647	329.68019	329.68019		0.00	0	97
R197	On	04/05/2023	Bond Future			336.86334	336.86334	336.35969	336.35969		0.00	0	
R197	On	03/08/2023	Bond Future			334.62504	334.62504	334.10608	334.10608		0.00	0	
R197	On	02/11/2023	Bond Future			341.52253	341.52253	340.99298	340.99298		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>97</b>
R202	On	02/02/2023	Bond Future			250.02901	250.02901	252.18240	252.18240		0.00	0	5,97
R202	On	04/05/2023	Bond Future			255.09247	255.09247	257.29147	257.29147		0.00	0	
R202	On	03/08/2023	Bond Future			255.45196	255.45196	257.69292	257.69292		0.00	0	
R202	On	02/11/2023	Bond Future			260.71743	260.71743	263.00456	263.00456		0.00	0	
R202	On	01/02/2024	Bond Future			260.75327	260.75327	263.07299	263.07299		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,97</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,97</b>
R2030	On	02/02/2023	Bond Future			10.30656	88.86768	10.39177	88.48240	10.67	17,773,536.00	200	90,94
R2030	On	04/05/2023	Bond Future			10.41823	90.64817	10.50760	90.25593	10.59	0.00	0	
R2030	On	03/08/2023	Bond Future			10.53896	88.46348	10.63307	88.06349	10.23	0.00	0	
R2030	On	02/11/2023	Bond Future			10.65266	90.26772	10.75173	89.85963	8.16	0.00	0	
R2030	On	01/02/2024	Bond Future			10.81295	87.96755	10.91769	87.55137	8.51	0.00	0	
<b>Total R2030 Future</b>											<b>17,773,536.00</b>	<b>200</b>	<b>90,94</b>
R2030	On	02/02/2023	Bond Future	11.12	Call			3,874.36000	3.87436	4,165,490	11.09	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			666.68000	0.66668	572,530	11.09	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,009.76000	4.00976	4,305,050	11.14	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			967.87000	0.96787	1,097,510	10.13	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			2,803.26000	2.80326	2,547,620	10.13	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			983.73000	0.98373	1,114,890	10.14	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			6,365.27000	6.36527	6,014,110	10.48	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,393.68000	5.39368	5,722,150	11.61	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			361.37000	0.36137	304,560	11.61	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			698.95000	0.69895	801,110	10.06	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,419.11000	3.41911	3,135,990	10.06	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			737.39000	0.73739	843,720	10.07	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			630.21000	0.63021	540,220	11.14	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/02/2023 Bond Future	11.35	Call			4,671.50000	4.67150	4,984,540	11.36	0.00	0	5,000
R2030 On 02/02/2023 Bond Future	11.35	Put			481.59000	0.48159	409,350	11.36	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			241.20000	0.24120	283,060	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,828.23000	5.82823	5,484,810	10.40	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			549.83000	0.54983	634,310	10.10	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,772.86000	2.77286	2,518,740	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			999.78000	0.99978	1,132,450	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,742.67000	2.74267	2,490,060	10.14	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,928.95000	3.92895	3,628,150	10.10	0.00	0	100
R2030 On 02/02/2023 Bond Future	9.79	Call			686.41000	0.68641	787,200	10.06	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,453.44000	3.45344	3,168,950	10.06	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			3,317.12000	3.31712	3,038,170	10.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			891.24000	0.89124	1,013,410	10.11	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,958.41000	2.95841	2,695,300	10.11	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Call			110.80000	0.11080	131,690	10.65	0.00	0	100
R2030 On 02/02/2023 Bond Future	8.81	Put			7,622.38000	7.62238	7,257,990	10.65	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			176.80000	0.17680	208,610	10.50	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			6,547.46000	6.54746	6,193,990	10.50	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			191.29000	0.19129	225,410	10.48	0.00	0	300
R2030 On 04/05/2023 Bond Future	12.50	Put			485.06000	0.48506	434,620	12.30	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.54	Call			2,673.49000	2.67349	2,875,900	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,531.83000	2.53183	2,342,000	10.45	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,935.69000	2.93569	3,149,470	10.52	0.00	0	300
R2030 On 04/05/2023 Bond Future	11.34	Put			1,302.92000	1.30292	1,187,150	11.12	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.42	Call			2,403.96000	2.40396	2,593,750	10.38	0.00	0	400
R2030 On 04/05/2023 Bond Future	10.42	Put			2,788.41000	2.78841	2,585,960	10.38	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,627.29000	2.62729	2,827,610	10.43	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			718.76000	0.71876	647,940	11.83	0.00	0	1,000
R2030 On 04/05/2023 Bond Future	12.50	Call			8,685.01000	8.68501	9,026,810	12.30	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,552.50000	2.55250	2,361,620	10.44	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,138.92000	1.13892	1,251,830	10.21	0.00	0	400
R2030 On 04/05/2023 Bond Future	9.67	Put			4,902.92000	4.90292	4,623,590	10.21	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,273.61000	1.27361	1,396,730	10.18	0.00	0	300
R2030 On 04/05/2023 Bond Future	10.65	Put			2,315.23000	2.31523	2,136,770	10.52	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,852.80000	4.85280	5,129,270	11.12	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			3,864.75000	3.86475	3,617,860	10.23	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			581.57000	0.58157	646,290	10.57	0.00	0	300
R2030 On 04/05/2023 Bond Future	9.03	Put			7,358.56000	7.35856	7,031,040	10.57	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,041.17000	1.04117	1,146,230	10.26	0.00	0	100
R2030 On 04/05/2023 Bond Future	10.52	Put			2,573.04000	2.57304	2,381,120	10.43	0.00	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
R2030 On 04/05/2023 Bond Future	10.53	Call			2,650.47000	2.65047	2,851,830	10.44		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			5,731.29000	5.73129	6,027,960	11.40		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,028.14000	1.02814	932,570	11.40		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			7,114.63000	7.11463	7,436,050	11.83		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			5,221.55000	5.22155	4,934,370	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			4,531.91000	4.53191	4,262,790	10.18		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,607.41000	1.60741	1,752,760	10.23		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			8,926.90000	8.92690	9,271,280	12.38		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			456.89000	0.45689	409,030	12.38		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			2,501.42000	2.50142	2,685,560	9.86		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.65	Put			2,955.33000	2.95533	2,762,260	9.98		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,851.06000	1.85106	1,714,830	10.51		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,811.93000	4.81193	5,076,430	10.52		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,838.55000	1.83855	1,703,060	10.52		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,840.08000	4.84008	5,105,300	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,826.13000	1.82613	1,691,360	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			796.80000	0.79680	729,740	11.71		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			9,594.95000	9.59495	9,938,710	12.00		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			652.95000	0.65295	596,720	12.00		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			4,783.85000	4.78385	5,047,610	10.51		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			3,496.22000	3.49622	3,280,370	9.86		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,027.05000	3.02705	3,233,970	9.98		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			8,618.92000	8.61892	8,951,850	11.71		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,938.20000	2.93820	3,153,870	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,740.22000	2.74022	2,547,800	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,960.99000	2.96099	3,177,600	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,722.07000	2.72207	2,530,590	8.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,983.87000	2.98387	3,201,410	8.03		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,704.03000	2.70403	2,513,480	8.03		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,484.03000	2.48403	2,319,350	8.60		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,203.92000	4.20392	4,453,950	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,512.08000	2.51208	2,345,930	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,228.69000	4.22869	4,479,450	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,498.21000	2.49821	2,332,790	8.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,253.14000	4.25314	4,504,640	8.60		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>19,98</b>
<b>Total For R2030</b>										<b>17,773,536.00</b>	<b>200</b>	<b>110,98</b>
R2032 On 02/02/2023 Bond Future			10.80931	88.29039	10.88365	87.90864		12.71		40,436,998.62	458	117,88
R2032 On 04/05/2023 Bond Future			10.92226	85.89682	10.99973	85.50812		13.61		0.00	0	66,44

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			11.03858	87.62395	11.11947	87.22754		12.30		0.00	0	2,60
R2032	On	02/11/2023			11.15773	85.25086	11.24230	84.84636		10.57		0.00	0	
R2032	On	01/02/2024			11.31202	86.85894	11.40062	86.44646		10.42		0.00	0	
<b>Total R2032 Future</b>											<b>40,436,998.62</b>	<b>458</b>	<b>186,94</b>	
R2032	On	02/02/2023	9.31	Call			104.05000	0.10405	121,760	11.70		0.00	0	40
R2032	On	02/02/2023	9.31	Put			8,691.88000	8.69188	8,327,840	11.70		0.00	0	
R2032	On	02/02/2023	9.92	Put			5,535.79000	5.53579	5,211,620	11.62		0.00	0	
R2032	On	02/02/2023	12.75	Call			9,059.19000	9.05919	9,413,980	14.88		0.00	0	
R2032	On	02/02/2023	12.75	Put			177.18000	0.17718	150,220	14.88		0.00	0	70
R2032	On	02/02/2023	10.67	Call			1,522.83000	1.52283	1,678,850	11.97		0.00	0	70
R2032	On	02/02/2023	10.67	Put			2,626.10000	2.62610	2,400,370	11.97		0.00	0	
R2032	On	02/02/2023	11.69	Call			4,748.50000	4.74850	5,039,050	13.34		0.00	0	
R2032	On	02/02/2023	11.69	Put			749.70000	0.74970	658,500	13.34		0.00	0	
R2032	On	02/02/2023	11.84	Call			5,329.74000	5.32974	5,633,800	13.56		0.00	0	
R2032	On	02/02/2023	11.84	Put			614.88000	0.61488	537,190	13.56		0.00	0	50
R2032	On	02/02/2023	10.39	Call			968.83000	0.96883	1,082,880	11.71		0.00	0	
R2032	On	02/02/2023	10.39	Put			3,546.85000	3.54685	3,279,150	11.71		0.00	0	
R2032	On	02/02/2023	10.40	Call			985.92000	0.98592	1,101,410	11.72		0.00	0	
R2032	On	02/02/2023	10.40	Put			3,510.70000	3.51070	3,244,440	11.72		0.00	0	
R2032	On	02/02/2023	10.50	Call			1,168.13000	1.16813	1,298,340	11.82		0.00	0	
R2032	On	02/02/2023	10.50	Put			3,162.83000	3.16283	2,911,290	11.82		0.00	0	40
R2032	On	02/02/2023	10.16	Call			639.34000	0.63934	722,690	11.59		0.00	0	
R2032	On	02/02/2023	10.16	Put			4,453.78000	4.45378	4,155,380	11.59		0.00	0	40
R2032	On	02/02/2023	10.22	Call			710.93000	0.71093	801,620	11.58		0.00	0	50
R2032	On	02/02/2023	9.47	Call			153.36000	0.15336	178,330	11.68		0.00	0	50
R2032	On	02/02/2023	9.47	Put			7,817.44000	7.81744	7,460,660	11.68		0.00	0	
R2032	On	02/02/2023	9.92	Call			406.57000	0.40657	464,150	11.62		0.00	0	70
R2032	On	02/02/2023	10.22	Put			4,200.62000	4.20062	3,909,560	11.58		0.00	0	
R2032	On	02/02/2023	10.38	Call			951.79000	0.95179	1,064,400	11.70		0.00	0	
R2032	On	02/02/2023	10.38	Put			3,583.09000	3.58309	3,313,950	11.70		0.00	0	
R2032	On	04/05/2023	10.87	Call			2,820.47000	2.82047	3,003,930	13.23		0.00	0	
R2032	On	04/05/2023	10.87	Put			3,472.71000	3.47271	3,267,470	13.23		0.00	0	
R2032	On	04/05/2023	10.89	Put			3,421.56000	3.42156	3,218,310	13.25		0.00	0	
R2032	On	04/05/2023	11.37	Call			4,205.78000	4.20578	4,436,830	13.75		0.00	0	40
R2032	On	04/05/2023	11.37	Put			2,380.04000	2.38004	2,222,390	13.75		0.00	0	
R2032	On	04/05/2023	10.62	Call			2,243.96000	2.24396	2,402,300	13.04		0.00	0	40
R2032	On	04/05/2023	10.62	Put			4,171.93000	4.17193	3,941,570	13.04		0.00	0	
R2032	On	04/05/2023	13.43	Call			11,528.91000	11.52891	11,877,330	16.03		0.00	0	
R2032	On	04/05/2023	13.43	Put			446.96000	0.44696	406,680	16.03		0.00	0	40



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.88	Call		2,845.33000	2.84533	3,029,790	13.24	0.00	0		
R2032	On	04/05/2023	Bond Future	10.88	Put		3,447.06000	3.44706	3,242,820	13.24	0.00	0		
R2032	On	04/05/2023	Bond Future	10.89	Call		2,870.30000	2.87030	3,055,750	13.25	0.00	0		
R2032	On	03/08/2023	Bond Future	11.75	Call		5,360.57000	5.36057	5,614,270	12.55	0.00	0		
R2032	On	03/08/2023	Bond Future	11.75	Put		2,352.79000	2.35279	2,210,080	12.55	0.00	0		
R2032	On	03/08/2023	Bond Future	11.76	Call		5,391.95000	5.39195	5,646,370	12.56	0.00	0		
R2032	On	03/08/2023	Bond Future	11.76	Put		2,337.62000	2.33762	2,195,630	12.56	0.00	0		
R2032	On	03/08/2023	Bond Future	11.77	Call		5,423.11000	5.42311	5,678,260	12.57	0.00	0		
R2032	On	03/08/2023	Bond Future	11.77	Put		2,322.26000	2.32226	2,181,000	12.57	0.00	0		
R2032	On	03/08/2023	Bond Future	11.90	Call		5,834.84000	5.83484	6,099,120	12.71	0.00	0	5,00	
R2032	On	03/08/2023	Bond Future	11.90	Put		2,132.45000	2.13245	2,000,320	12.71	0.00	0		
R2032	On	02/11/2023	Bond Future	11.23	Put		3,492.18000	3.49218	3,295,980	10.35	0.00	0		
R2032	On	02/11/2023	Bond Future	11.24	Call		3,458.66000	3.45866	3,667,840	10.35	0.00	0		
R2032	On	02/11/2023	Bond Future	11.24	Put		3,469.62000	3.46962	3,274,300	10.35	0.00	0		
R2032	On	02/11/2023	Bond Future	11.22	Call		3,408.12000	3.40812	3,615,530	10.34	0.00	0		
R2032	On	02/11/2023	Bond Future	11.22	Put		3,514.53000	3.51453	3,317,440	10.34	0.00	0		
R2032	On	02/11/2023	Bond Future	11.23	Call		3,433.51000	3.43351	3,641,810	10.35	0.00	0		
R2032	On	01/02/2024	Bond Future	11.84	Call		5,046.49000	5.04649	5,294,000	10.50	0.00	0		
R2032	On	01/02/2024	Bond Future	11.84	Put		3,039.59000	3.03959	2,874,620	10.50	0.00	0		
R2032	On	01/02/2024	Bond Future	11.85	Call		5,074.89000	5.07489	5,323,110	10.51	0.00	0		
R2032	On	01/02/2024	Bond Future	11.85	Put		3,023.05000	3.02305	2,858,790	10.51	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Call		5,018.15000	5.01815	5,264,950	10.49	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Put		3,056.22000	3.05622	2,890,540	10.49	0.00	0		
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,31</b>	
<b>Total For R2032</b>											<b>40,436,998.62</b>	<b>458</b>	<b>198,25</b>	
R2035	On	02/02/2023	Bond Future			11.19537	88.75675	11.22804	88.56710	14.76	4,260,324.00	48	161,15	
R2035	On	04/05/2023	Bond Future			11.30518	86.02905	11.33900	85.83634	15.56	0.00	0		
R2035	On	03/08/2023	Bond Future			11.41925	87.75873	11.45440	87.56230	14.36	0.00	0		
R2035	On	02/11/2023	Bond Future			11.53851	85.04351	11.57509	84.84308	12.56	0.00	0		
R2035	On	01/02/2024	Bond Future			11.69179	86.64816	11.73001	86.44356	12.21	0.00	0		
<b>Total R2035 Future</b>											<b>4,260,324.00</b>	<b>48</b>	<b>161,15</b>	
R2035	On	02/02/2023	Bond Future	9.81	Call		190.53000	0.19053	200,270	13.50	0.00	0	58	
R2035	On	02/02/2023	Bond Future	11.94	Call		5,031.11000	5.03111	5,160,910	15.45	0.00	0		
R2035	On	02/02/2023	Bond Future	11.94	Put		1,043.71000	1.04371	983,860	15.45	0.00	0		
R2035	On	02/02/2023	Bond Future	11.98	Call		5,196.27000	5.19627	5,328,210	15.51	0.00	0		
R2035	On	02/02/2023	Bond Future	11.98	Put		992.88000	0.99288	935,170	15.51	0.00	0	38	
R2035	On	02/02/2023	Bond Future	13.22	Call		10,702.59000	10.70259	10,876,110	17.40	0.00	0		
R2035	On	02/02/2023	Bond Future	10.88	Call		1,499.86000	1.49986	1,559,210	13.92	0.00	0		
R2035	On	02/02/2023	Bond Future	10.88	Put		3,551.70000	3.55170	3,421,400	13.92	0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 02/02/2023 Bond Future	11.05	Call			1,921.88000	1.92188	1,993,200	14.12		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			2,962.80000	2.96280	2,844,470	14.12		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,949.00000	1.94900	2,021,040	14.13		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,515.45000	8.51545	8,337,410	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,047.09000	1.04709	1,091,940	13.69		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,432.37000	4.43237	4,287,570	13.69		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,454.51000	1.45451	1,512,490	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,626.39000	3.62639	3,494,720	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,477.16000	1.47716	1,535,830	13.91		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			197.32000	0.19732	181,190	17.40		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			541.29000	0.54129	566,870	13.51		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,171.60000	6.17160	6,007,530	13.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			941.10000	0.94110	982,270	13.63		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,695.06000	4.69506	4,546,580	13.63		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,010.98000	1.01098	1,054,590	13.67		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,930.97000	2.93097	2,813,360	14.13		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,007.48000	9.00748	8,827,570	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			209.24000	0.20924	219,890	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,760.23000	8.76023	8,581,230	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			229.38000	0.22938	240,990	13.50		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,518.91000	4.51891	4,372,870	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,588.99000	3.58899	3,458,010	13.91		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			899.68000	0.89968	863,420	17.88		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			3,146.19000	3.14619	3,228,870	15.15		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,115.43000	4.11543	4,005,400	15.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,230.76000	3.23076	3,314,900	15.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,026.80000	4.02680	3,918,230	15.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,259.03000	3.25903	3,343,660	15.19		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,997.45000	3.99745	3,889,370	15.19		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			745.29000	0.74529	772,170	14.48		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,853.47000	9.85347	9,687,640	14.48		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,461.94000	1.46194	1,509,310	14.50		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,927.71000	6.92771	6,782,370	14.50		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,784.41000	1.78441	1,839,710	14.59		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.22	Call			3,287.67000	3.28767	3,372,780	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,968.52000	3.96852	3,860,920	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,615.59000	7.61559	7,752,260	16.89		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,566.61000	1.56661	1,510,570	16.89		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,509.79000	10.50979	10,666,240	17.88		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			6,141.17000	6.14117	6,003,760	14.59		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	03/08/2023	Bond Future	12.00	Put		2,970.14000	2.97014	2,890,860	14.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,869.07000	5.86907	5,985,490	14.63	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,007.95000	3.00795	2,927,940	14.63	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,903.05000	5.90305	6,019,840	14.64	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		2,988.85000	2.98885	2,909,210	14.64	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,937.37000	5.93737	6,054,520	14.65	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,738.25000	3.73825	3,832,160	12.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,537.25000	4.53725	4,430,730	12.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,683.73000	3.68373	3,776,770	12.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		4,593.71000	4.59371	4,486,320	12.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,710.94000	3.71094	3,804,410	12.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,565.41000	4.56541	4,458,450	12.27	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,559.69000	3.55969	3,475,110	12.39	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,999.12000	5.99912	6,119,480	12.40	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,540.22000	3.54022	3,455,980	12.40	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		5,935.28000	5.93528	6,054,950	12.38	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,578.90000	3.57890	3,493,970	12.38	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,967.36000	5.96736	6,087,380	12.39	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,47</b>
<b>Total For R2035</b>											<b>4,260,324.00</b>	<b>48</b>	<b>169,66</b>
R2037	On	02/02/2023	Bond Future			11.33661	80.49374	11.36911	80.30209	16.66	0.00	0	130,34
R2037	On	04/05/2023	Bond Future			11.44777	82.10686	11.48137	81.91210	16.69	0.00	0	
R2037	On	03/08/2023	Bond Future			11.56513	79.50009	11.60002	79.30154	16.26	0.00	0	
R2037	On	02/11/2023	Bond Future			11.67505	81.12160	11.71125	80.91903	13.68	0.00	0	
R2037	On	01/02/2024	Bond Future			11.81538	78.39749	11.85309	78.19077	13.97	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>130,34</b>
R2037	On	02/02/2023	Bond Future	11.05	Put		3,501.34000	3.50134	3,371,880	15.61	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,712.04000	1.71204	1,777,770	15.67	0.00	0	61
R2037	On	02/02/2023	Bond Future	11.10	Put		3,319.47000	3.31947	3,193,550	15.67	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,630.01000	4.63001	4,755,320	17.04	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,205.07000	1.20507	1,138,730	17.04	0.00	0	61
R2037	On	02/02/2023	Bond Future	11.03	Call		1,542.73000	1.54273	1,603,510	15.59	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,576.04000	3.57604	3,445,170	15.59	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,566.28000	1.56628	1,627,760	15.60	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,538.55000	3.53855	3,408,380	15.60	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,590.04000	1.59004	1,652,230	15.61	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,217.65000	4.21765	4,106,030	16.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,186.24000	3.18624	3,269,880	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,186.95000	4.18695	4,075,830	16.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.32	Call		3,214.85000	3.21485	3,298,990	16.12		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,156.66000	4.15666	4,046,040	16.12		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,453.44000	2.45344	2,523,240	15.82		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Call		4,656.34000	4.65634	4,762,400	16.73		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		2,955.58000	2.95558	2,866,880	16.73		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,261.08000	12.26108	12,427,260	19.62		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		675.73000	0.67573	647,150	19.62		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		3,157.98000	3.15798	3,241,120	16.10		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		5,129.21000	5.12921	5,004,250	15.82		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,061.70000	3.06170	2,981,180	16.41		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,970.60000	5.97060	6,088,990	16.43		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,042.31000	3.04231	2,962,150	16.43		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,004.78000	6.00478	6,123,550	16.44		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,022.78000	3.02278	2,943,000	16.44		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,936.22000	5.93622	6,054,250	16.41		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,869.41000	3.86941	3,964,810	13.27		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,664.15000	4.66415	4,556,980	13.27		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,813.48000	3.81348	3,908,010	13.25		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,721.70000	4.72170	4,613,660	13.25		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,841.40000	3.84140	3,936,360	13.26		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,692.85000	4.69285	4,585,240	13.26		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,606.47000	3.60647	3,522,220	14.05		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,088.86000	6.08886	6,210,640	14.03		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,646.26000	3.64626	3,561,320	14.03		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,121.28000	6.12128	6,243,400	14.04		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,626.48000	3.62648	3,541,880	14.04		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,153.42000	6.15342	6,275,890	14.05		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>0.00</b>	<b>0</b>	<b>132,82</b>
R2040	On	02/02/2023	Bond Future			11.41282	82.23896	11.42455	82.16422	17.61		48,603,225.36	591	119,92
R2040	On	04/05/2023	Bond Future			11.52029	83.88717	11.53234	83.81162	17.66		0.00	0	30
R2040	On	03/08/2023	Bond Future			11.63346	81.06577	11.64595	80.98882	17.25		0.00	0	
R2040	On	02/11/2023	Bond Future			11.73911	82.71924	11.75205	82.64076	15.02		0.00	0	
R2040	On	01/02/2024	Bond Future			11.87321	79.77474	11.88671	79.69445	15.16		0.00	0	
<b>Total R2040 Future</b>												<b>48,603,225.36</b>	<b>591</b>	<b>120,22</b>
R2040	On	02/02/2023	Bond Future	10.18	Call		314.12000	0.31412	315,130	16.10		0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		8,875.69000	8.87569	8,801,960	16.10		0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		975.98000	0.97598	946,620	18.58		0.00	0	30
R2040	On	02/02/2023	Bond Future	11.12	Call		1,768.92000	1.76892	1,783,700	16.59		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/02/2023 Bond Future	12.07	Put			1,249.06000	1.24906	1,214,790	18.20		0.00	0	62
R2040 On 02/02/2023 Bond Future	10.96	Call			1,378.22000	1.37822	1,389,360	16.39		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.93	Put			4,557.45000	4.55745	4,493,210	16.35		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,957.73000	5.95773	6,002,410	18.52		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,012.94000	1.01294	982,880	18.52		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			6,093.62000	6.09362	6,139,000	18.58		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,742.76000	1.74276	1,757,310	16.58		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,784.47000	3.78447	3,724,280	16.58		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,744.51000	3.74451	3,684,550	16.59		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,958.15000	1.95815	1,974,670	16.68		0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			3,473.13000	3.47313	3,414,910	16.68		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,202.58000	5.20258	5,243,050	18.20		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			335.47000	0.33547	336,650	16.10		0.00	0	38
R2040 On 02/02/2023 Bond Future	10.21	Put			8,674.77000	8.67477	8,601,210	16.10		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,311.55000	1.31155	1,322,050	16.35		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,421.57000	4.42157	4,357,970	16.39		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,716.83000	1.71683	1,731,140	16.57		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,824.75000	3.82475	3,764,320	16.57		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			3,842.41000	3.84241	3,869,670	17.27		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,171.35000	4.17135	4,123,060	17.27		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,837.37000	1.83737	1,851,580	16.45		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.41	Call			3,619.71000	3.61971	3,645,680	17.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,391.84000	4.39184	4,342,260	17.18		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			965.63000	0.96563	972,780	16.43		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			4,359.70000	4.35970	4,310,310	17.20		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,682.66000	3.68266	3,708,990	17.21		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,327.78000	4.32778	4,278,560	17.21		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			960.22000	0.96022	941,360	20.33		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			3,651.12000	3.65112	3,677,280	17.20		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			10,246.81000	10.24681	10,178,410	16.43		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			7,115.79000	7.11579	7,054,450	16.45		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2,263.30000	2.26330	2,280,570	16.63		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.92	Put			6,244.91000	6.24491	6,186,630	16.63		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,846.03000	8.84603	8,894,810	19.29		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,581.83000	1.58183	1,555,060	19.29		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,708.46000	11.70846	11,765,150	20.33		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,673.78000	6.67378	6,714,870	17.56		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,199.41000	3.19941	3,163,550	17.56		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,599.58000	6.59958	6,640,380	17.54		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,240.27000	3.24027	3,204,120	17.54		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/08/2023 Bond Future	12.22	Call			6.636.78000	6.63678	6,677,720	17.55		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,219.91000	3.21991	3,183,900	17.55		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,301.10000	5.30110	5,254,960	14.61		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,339.64000	4.33964	4,372,140	14.62		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,269.44000	5.26944	5,223,460	14.62		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,279.60000	4.27960	4,311,780	14.60		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,332.94000	5.33294	5,286,640	14.60		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,309.57000	4.30957	4,341,910	14.61		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,696.83000	6.69683	6,740,230	15.26		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,072.40000	4.07240	4,035,510	15.26		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,731.67000	6.73167	6,775,200	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,050.87000	4.05087	4,014,110	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,662.39000	6.66239	6,705,660	15.25		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,094.39000	4.09439	4,057,370	15.25		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,02</b>
<b>Total For R2040</b>										<b>48,603,225.36</b>	<b>591</b>	<b>125,25</b>
R2044 On 02/02/2023 Bond Future			11.37001	79.38575	11.38164	79.30960		18.64		0.00	0	94,65
R2044 On 04/05/2023 Bond Future			11.46952	80.97680	11.48146	80.89978		18.71		0.00	0	
R2044 On 03/08/2023 Bond Future			11.57396	78.22212	11.58632	78.14367		18.30		0.00	0	
R2044 On 02/11/2023 Bond Future			11.67099	79.81756	11.68377	79.73761		16.67		0.00	0	
R2044 On 01/02/2024 Bond Future			11.79414	76.94339	11.80746	76.86159		16.63		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>94,65</b>
R2044 On 02/02/2023 Bond Future	10.30	Call			0.00000	0.00000	445,550	17.04		1,265,362.00	2,840	2,84
R2044 On 02/02/2023 Bond Future	12.00	Call			5,183.63000	5.18363	5,224,380	19.13		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,303.94000	1.30394	1,268,540	19.13		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.15	Call			1,996.90000	1.99690	2,013,820	17.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,498.03000	3.49803	3,439,060	17.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			2,142.82000	2.14282	2,161,060	17.67		2,809,378.00	1,300	
R2044 On 02/02/2023 Bond Future	11.20	Put			3,346.23000	3.34623	3,288,320	17.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,575.94000	3.57594	3,516,440	17.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			4,748.18000	4.74818	4,786,240	18.93		6,222,112.00	1,300	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,474.03000	1.47403	1,435,940	18.93		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			0.00000	0.00000	8,005,970	17.04		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			0.00000	0.00000	1,606,640	17.40		4,562,857.60	2,840	2,84
R2044 On 02/02/2023 Bond Future	11.00	Put			0.00000	0.00000	4,094,370	17.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,968.34000	1.96834	1,984,990	17.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,536.90000	3.53690	3,477,670	17.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,025.54000	2.02554	2,042,720	17.62		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,248.66000	4.24866	4,199,540	18.23		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2044 On 04/05/2023 Bond Future	11.75	Call			5.03953000	5.03953	5,073,470	18.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,339.92000	3.33992	3,296,840	18.71		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	11.41	Call			3,850.08000	3.85008	3,877,600	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			6,996.77000	6.99677	7,039,480	19.54		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,291.82000	2.29182	2,257,510	19.54		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.42	Call			3,883.00000	3.88300	3,910,720	18.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,312.90000	4.31290	4,263,400	18.21		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,280.78000	4.28078	4,231,480	18.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,915.83000	3.91583	3,943,730	18.23		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Call			5,994.27000	5.99427	6,032,720	19.12		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,766.84000	2.76684	2,728,270	19.12		0.00	0	4,1
R2044 On 03/08/2023 Bond Future	12.16	Put			3,359.14000	3.35914	3,322,330	18.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,898.42000	6.89842	6,940,200	18.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,338.31000	3.33831	3,301,640	18.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,822.76000	6.82276	6,864,250	18.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,380.11000	3.38011	3,343,150	18.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,860.56000	6.86056	6,902,200	18.91		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,737.92000	4.73792	4,771,460	16.21		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,517.98000	5.51798	5,471,570	16.21		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,769.00000	4.76900	4,802,700	16.22		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,485.56000	5.48556	5,439,310	16.22		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,706.60000	4.70660	4,739,990	16.20		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,550.25000	5.55025	5,503,690	16.20		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,377.81000	4.37781	4,340,100	16.96		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,166.71000	7.16671	7,210,930	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,355.54000	4.35554	4,317,960	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,202.19000	7.20219	7,246,540	16.98		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,333.39000	4.33339	4,295,940	16.98		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,131.27000	7.13127	7,175,360	16.96		0.00	0	
<b>Total R2044 Option</b>										<b>14,859,709.60</b>	<b>8,280</b>	<b>19,41</b>
<b>Total For R2044</b>										<b>14,859,709.60</b>	<b>8,280</b>	<b>114,04</b>
R2048 On 02/02/2023 Bond Future			11.27305	82.90733	11.28459	82.82909		18.30		0.00	0	250,47
R2048 On 04/05/2023 Bond Future			11.36530	80.10683	11.37714	80.02771		19.42		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.46282	81.67991	11.47506	81.59938		17.98		0.00	0	
R2048 On 02/11/2023 Bond Future			11.55463	78.92355	11.56730	78.84136		16.05		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.66885	80.44927	11.68204	80.36521		15.60		0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>274,42</b>
R2048 On 02/02/2023 Bond Future	10.40	Call			658.26000	0.65826	662,260	16.75		2,529,833.20	3,820	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			7,070.32000	7.07032	6,996,080	16.75		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048 On 02/02/2023 Bond Future	11.00	Call			1,916.79000	1.91679	1,932,610	17.41	4,912,694.62	2,542	
R2048 On 02/02/2023 Bond Future	11.00	Put			3,886.34000	3.88634	3,823,920	17.41	0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,095.30000	2.09530	2,112,700	17.51	0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,564.14000	3.56414	3,503,840	17.55	0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,219.07000	2.21907	2,237,550	17.58	8,547,441.00	3,820	3,820
R2048 On 02/02/2023 Bond Future	11.10	Put			3,486.91000	3.48691	3,427,150	17.58	0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,642.56000	3.64256	3,581,720	17.51	0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			4,477.37000	4.47737	4,513,190	18.69	11,472,528.98	2,542	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,748.75000	1.74875	1,706,330	18.69	0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,125.86000	2.12586	2,143,530	17.53	0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,603.10000	3.60310	3,542,530	17.53	0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,156.80000	2.15680	2,174,740	17.55	0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,067.47000	4.06747	4,096,770	18.80	0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,249.03000	4.24903	4,199,210	18.80	0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,998.46000	3.99846	4,027,360	18.77	0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,314.29000	4.31429	4,264,070	18.77	0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,032.90000	4.03290	4,062,000	18.78	0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,281.55000	4.28155	4,231,530	18.78	0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,253.12000	7.25312	7,296,940	18.50	0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,267.21000	3.26721	3,230,500	18.50	0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,174.56000	7.17456	7,218,080	18.47	0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,308.68000	3.30868	3,271,670	18.47	0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,213.68000	7.21368	7,257,360	18.49	0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,287.74000	3.28774	3,250,890	18.49	0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,165.98000	5.16598	5,119,340	15.75	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,596.48000	4.59648	4,631,690	15.73	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,231.57000	5.23157	5,184,590	15.73	0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,629.44000	4.62944	4,664,810	15.74	0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,198.84000	5.19884	5,152,020	15.74	0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,662.18000	4.66218	4,697,730	15.75	0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,094.02000	7.09402	7,140,100	15.79	0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,153.32000	4.15332	4,115,340	15.79	0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,020.58000	7.02058	7,066,370	15.77	0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,198.94000	4.19894	4,160,670	15.77	0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			7,057.28000	7.05728	7,103,210	15.78	0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,176.07000	4.17607	4,137,940	15.78	0.00	0	
<b>Total R2048 Option</b>									<b>27,462,497.80</b>	<b>12,724</b>	<b>7,640</b>
<b>Total For R2048</b>									<b>27,462,497.80</b>	<b>12,724</b>	<b>282,060</b>
R209 On 02/02/2023 Bond Future			11.18871	68.62869	11.22620	68.43736		16.74	343,143.45	5	24,700



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023			11.28864	66.85019	11.32735	66.65559		17.60	0.00	0	2,5
R209	On	03/08/2023			11.39012	68.19435	11.43019	67.99593		16.29	0.00	0	
R209	On	02/11/2023			11.49272	66.43347	11.53423	66.23104		14.27	0.00	0	
R209	On	01/02/2024			11.62067	67.68677	11.66378	67.48023		13.87	0.00	0	
<b>Total R209 Future</b>											<b>343,143.45</b>	<b>5</b>	<b>27,21</b>
R209	On	02/02/2023	10.78	Call			1,126.13000	1.12613	1,181,380	15.67	0.00	0	
R209	On	02/02/2023	10.78	Put			3,454.43000	3.45443	3,318,350	15.67	0.00	0	
R209	On	02/02/2023	10.79	Call			1,144.49000	1.14449	1,200,420	15.68	0.00	0	
R209	On	02/02/2023	10.79	Put			3,419.36000	3.41936	3,283,960	15.68	0.00	0	
R209	On	02/02/2023	10.80	Call			1,163.03000	1.16303	1,219,650	15.70	0.00	0	
R209	On	02/02/2023	10.80	Put			3,384.54000	3.38454	3,249,830	15.70	0.00	0	
R209	On	04/05/2023	11.10	Call			2,619.40000	2.61940	2,701,960	17.04	0.00	0	
R209	On	04/05/2023	11.10	Put			3,773.87000	3.77387	3,661,830	17.04	0.00	0	
R209	On	04/05/2023	11.11	Call			2,643.36000	2.64336	2,726,420	17.06	0.00	0	
R209	On	04/05/2023	11.11	Put			3,746.47000	3.74647	3,634,930	17.06	0.00	0	
R209	On	04/05/2023	12.50	Call			6,841.76000	6.84176	6,983,400	19.17	0.00	0	
R209	On	04/05/2023	11.09	Put			3,801.43000	3.80143	3,688,890	17.03	0.00	0	
R209	On	04/05/2023	12.50	Put			1,308.34000	1.30834	1,255,380	19.17	0.00	0	8,50
R209	On	04/05/2023	10.00	Call			800.40000	0.80040	833,810	16.39	0.00	0	1,00
R209	On	04/05/2023	10.00	Put			7,954.83000	7.95483	7,793,640	16.39	0.00	0	
R209	On	04/05/2023	11.00	Call			2,385.35000	2.38535	2,462,920	16.91	0.00	0	
R209	On	04/05/2023	11.00	Put			4,056.53000	4.05653	3,939,500	16.91	0.00	0	6,2
R209	On	04/05/2023	11.09	Call			2,595.53000	2.59553	2,677,590	17.03	0.00	0	
R209	On	03/08/2023	11.93	Call			5,079.75000	5.07975	5,198,300	16.52	0.00	0	
R209	On	03/08/2023	11.93	Put			2,673.16000	2.67316	2,593,290	16.52	0.00	0	
R209	On	03/08/2023	11.94	Call			5,109.53000	5.10953	5,228,450	16.53	0.00	0	
R209	On	03/08/2023	11.94	Put			2,656.05000	2.65605	2,576,550	16.53	0.00	0	
R209	On	03/08/2023	11.95	Call			5,139.37000	5.13937	5,258,660	16.55	0.00	0	
R209	On	03/08/2023	11.95	Put			2,639.06000	2.63906	2,559,930	16.55	0.00	0	
R209	On	02/11/2023	11.33	Call			3,164.56000	3.16456	3,258,250	13.85	0.00	0	
R209	On	02/11/2023	11.33	Put			4,168.93000	4.16893	4,060,190	13.85	0.00	0	
R209	On	02/11/2023	11.34	Call			3,188.28000	3.18828	3,282,410	13.86	0.00	0	
R209	On	02/11/2023	11.34	Put			4,142.98000	4.14298	4,034,680	13.86	0.00	0	
R209	On	02/11/2023	11.35	Call			3,212.09000	3.21209	3,306,660	13.87	0.00	0	
R209	On	02/11/2023	11.35	Put			4,117.17000	4.11717	4,009,310	13.87	0.00	0	
R209	On	01/02/2024	12.12	Call			5,258.64000	5.25864	5,381,350	14.00	0.00	0	
R209	On	01/02/2024	12.12	Put			3,127.03000	3.12703	3,043,200	14.00	0.00	0	
R209	On	01/02/2024	12.13	Call			5,286.99000	5.28699	5,410,060	14.01	0.00	0	
R209	On	01/02/2024	12.13	Put			3,109.74000	3.10974	3,026,270	14.01	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	01/02/2024	Bond Future	12.14	Call			5.315.11000	5.31511	5,438,520	14.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			3,092.28000	3.09228	3,009,150	14.02	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,75</b>
<b>Total For R209</b>												<b>343,143.45</b>	<b>5</b>	<b>42,96</b>
R210	On	02/02/2023	Bond Future			229.95510	229.95510	231.10688	231.10688			0.00	0	57
R210	On	04/05/2023	Bond Future			231.53112	231.53112	232.70738	232.70738			0.00	0	
R210	On	03/08/2023	Bond Future			236.23850	236.23850	237.43894	237.43894			0.00	0	
R210	On	02/11/2023	Bond Future			237.93959	237.93959	239.16006	239.16006			0.00	0	
R210	On	01/02/2024	Bond Future			242.49312	242.49312	243.73609	243.73609			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>57</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>57</b>
R213	On	02/02/2023	Bond Future			10.68849	83.48752	10.76302	83.14405		11.91	33,395,008.00	400	33,04
R213	On	04/05/2023	Bond Future			10.79839	81.60584	10.87612	81.25617		12.62	0.00	0	
R213	On	03/08/2023	Bond Future			10.91377	83.24648	10.99508	82.88989		11.48	0.00	0	
R213	On	02/11/2023	Bond Future			11.03680	81.39093	11.12197	81.02708		9.69	0.00	0	
R213	On	01/02/2024	Bond Future			11.20216	82.92777	11.29168	82.55672		9.63	0.00	0	
<b>Total R213 Future</b>												<b>33,395,008.00</b>	<b>400</b>	<b>33,04</b>
R213	On	02/02/2023	Bond Future	9.16	Call			98.07000	0.09807	114,270	11.36	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,917.46000	7.91746	7,590,190	11.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			546.08000	0.54608	618,020	11.02	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			288.08000	0.28808	247,510	13.55	0.00	0	97
R213	On	02/02/2023	Bond Future	10.35	Put			2,933.72000	2.93372	2,703,570	11.24	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			793.76000	0.79376	889,140	11.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,387.65000	3.38765	3,139,560	11.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,143.25000	1.14325	1,267,230	11.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			2,692.61000	2.69261	2,473,120	11.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,557.89000	6.55789	6,860,790	13.55	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			4,104.31000	4.10431	3,832,780	11.02	0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Call			807.77000	0.80777	904,390	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,353.81000	3.35381	3,106,960	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			822.09000	0.82209	919,970	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,320.32000	3.32032	3,074,730	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,006.48000	1.00648	1,119,800	11.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,429.75000	2.42975	2,592,830	12.19	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			3,088.69000	3.08869	2,902,100	12.19	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,451.10000	2.45110	2,615,090	12.20	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			3,064.73000	3.06473	2,879,050	12.20	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,472.34000	2.47234	2,637,250	12.20	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			3,040.68000	3.04068	2,855,920	12.20	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/08/2023	Bond Future	11.63	Put		2,107.41000	2.10741	1,978,910	11.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,767.72000	4.76772	4,994,500	11.83	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,134.99000	2.13499	2,005,180	11.83	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,795.79000	4.79579	5,023,230	11.84	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,121.16000	2.12116	1,992,010	11.84	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,823.90000	4.82390	5,051,990	11.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,021.78000	3.02178	3,210,380	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,987.58000	2.98758	2,812,330	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,976.00000	2.97600	3,162,970	9.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,027.01000	3.02701	2,850,130	9.39	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,998.69000	2.99869	3,186,480	9.40	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,007.08000	3.00708	2,831,020	9.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,752.07000	2.75207	2,601,770	9.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,482.63000	4.48263	4,704,010	9.82	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,737.04000	2.73704	2,587,370	9.82	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,431.99000	4.43199	4,652,100	9.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,766.83000	2.76683	2,615,890	9.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,457.46000	4.45746	4,678,210	9.81	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,25</b>
<b>Total For R213</b>											<b>33,395,008.00</b>	<b>400</b>	<b>36,25</b>
R214	On	02/02/2023	Bond Future			11.27854	66.33733	11.29529	66.24690	18.27	11,277,346.10	170	71,20
R214	On	04/05/2023	Bond Future			11.36872	64.36628	11.38593	64.27455	19.32	0.00	0	
R214	On	03/08/2023	Bond Future			11.46124	65.66039	11.47902	65.56687	17.90	0.00	0	
R214	On	02/11/2023	Bond Future			11.55675	63.70002	11.57512	63.60467	16.68	0.00	0	
R214	On	01/02/2024	Bond Future			11.67766	64.90205	11.69674	64.80466	15.86	0.00	0	
<b>Total R214 Future</b>											<b>11,277,346.10</b>	<b>170</b>	<b>71,20</b>
R214	On	02/02/2023	Bond Future	10.30	Call		0.00000	0.00000	436,530	16.71	1,549,681.50	3,550	3,55
R214	On	02/02/2023	Bond Future	10.30	Put		0.00000	0.00000	6,086,150	16.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		2,909.15000	2.90915	2,844,750	17.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,888.44000	3.88844	3,938,480	18.84	6,301,568.00	1,600	
R214	On	02/02/2023	Bond Future	11.80	Put		1,255.26000	1.25526	1,214,870	18.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,700.27000	1.70027	1,726,630	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		2,878.01000	2.87801	2,813,940	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,724.72000	1.72472	1,751,410	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		0.00000	0.00000	1,535,040	17.38	5,449,392.00	3,550	3,55
R214	On	02/02/2023	Bond Future	11.00	Put		0.00000	0.00000	3,068,640	17.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,675.89000	1.67589	1,701,920	17.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		2,847.00000	2.84700	2,783,260	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,749.36000	1.74936	1,776,370	17.55	2,842,192.00	1,600	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/02/2023	Bond Future	11.10	Put		2,816.26000	2.81626	2,752,840	17.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,368.55000	3.36855	3,315,370	18.73	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,311.44000	3.31144	3,350,230	18.75	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,343.02000	3.34302	3,290,080	18.75	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,256.13000	3.25613	3,294,460	18.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,394.42000	3.39442	3,341,020	18.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,283.65000	3.28365	3,322,200	18.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,927.76000	5.92776	5,982,590	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,550.89000	2.55089	2,512,200	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,959.83000	5.95983	6,014,820	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,534.80000	2.53480	2,496,270	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,895.94000	5.89594	5,950,600	18.47	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,567.30000	2.56730	2,528,440	18.47	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,454.31000	4.45431	4,401,720	16.35	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,826.52000	3.82652	3,869,480	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,427.78000	4.42778	4,375,390	16.36	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,852.47000	3.85247	3,895,620	16.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,401.14000	4.40114	4,348,940	16.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,800.40000	3.80040	3,843,160	16.35	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,690.50000	5.69050	5,745,290	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,492.70000	3.49270	3,450,100	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,719.96000	5.71996	5,774,900	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,473.98000	3.47398	3,431,530	16.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,749.46000	5.74946	5,804,560	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,455.35000	3.45535	3,413,060	16.05	0.00	0	
<b>Total R214 Option</b>											<b>16,142,833.50</b>	<b>10,300</b>	<b>7,100</b>
<b>Total For R214</b>											<b>27,420,179.60</b>	<b>10,470</b>	<b>78,300</b>
<b>Total for Bond</b>											<b>420,658,756.89</b>	<b>35,238</b>	<b>1,446,250</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 02/02/2023 GOVI			856.23400	856.23400	854.37200	854.37200			8,562,340.00	1	85
GOVI On 04/05/2023 GOVI			873.36500	873.36500	871.47300	871.47300			0.00	0	
GOVI On 03/08/2023 GOVI			890.91800	890.91800	888.98900	888.98900			0.00	0	
GOVI On 02/11/2023 GOVI			909.08300	909.08300	907.11500	907.11500			0.00	0	
GOVI On 01/02/2024 GOVI			926.30800	926.30800	924.29900	924.29900			0.00	0	
<b>Total GOVI Future</b>									<b>8,562,340.00</b>	<b>1</b>	<b>85</b>
GOVI On 02/02/2023 GOVI	850.82	Call			35,520.00000	3.55200	54,140,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			35,420.00000	3.54200	54,040,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			35,320.00000	3.53200	53,940,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	04/05/2023	GOVI	852.86	Call			186,130.00000	18.61300	205,050,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			186,030.00000	18.60300	204,950,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			185,930.00000	18.59300	204,850,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		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			517,790.00000	51.77900	537,080,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			517,690.00000	51.76900	536,980,000		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			517,590.00000	51.75900	536,880,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			212,950.00000	21.29500	232,630,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			213,150.00000	21.31500	232,830,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			213,050.00000	21.30500	232,730,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			443,090.00000	44.30900	463,180,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			442,990.00000	44.29900	463,080,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			443,190.00000	44.31900	463,280,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>8,562,340.00</b>	<b>1</b>	<b>83</b>
<b>Total for GOVI</b>												<b>8,562,340.00</b>	<b>1</b>	<b>83</b>
AL37	On	02/02/2023	Index Future			855.04700	855.04700	854.46900	854.46900			0.00	0	
AL37	On	04/05/2023	Index Future			872.15400	872.15400	871.57100	871.57100			0.00	0	
AL37	On	03/08/2023	Index Future			889.68300	889.68300	889.09000	889.09000			0.00	0	
AL37	On	02/11/2023	Index Future			907.82300	907.82300	907.21800	907.21800			0.00	0	
AL37	On	01/02/2024	Index Future			925.02300	925.02300	924.40400	924.40400			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	02/02/2023	Index Future			988.03000	988.03000	983.95500	983.95500			0.00	0	
AL7T	On	04/05/2023	Index Future			1,007.79800	1,007.79800	1,003.64900	1,003.64900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,028.05200	1,028.05200	1,023.82200	1,023.82200			0.00	0	
AL7T	On	02/11/2023	Index Future			1,049.01400	1,049.01400	1,044.69700	1,044.69700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,068.89000	1,068.89000	1,064.48800	1,064.48800			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 02/02/2023 Index Future			868.52200	868.52200	866.68200	866.68200				0.00	0	10
ALBI On 04/05/2023 Index Future			885.89900	885.89900	884.02900	884.02900				0.00	0	
ALBI On 03/08/2023 Index Future			903.70400	903.70400	901.79700	901.79700				0.00	0	
ALBI On 02/11/2023 Index Future			922.13000	922.13000	920.18500	920.18500				0.00	0	
ALBI On 01/02/2024 Index Future			939.60100	939.60100	937.61600	937.61600				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
IGOV On 02/02/2023 Index Future			324.64800	324.64800	326.96000	326.96000			243,486,000.00		75	66
IGOV On 04/05/2023 Index Future			331.22200	331.22200	333.58200	333.58200			0.00		0	
IGOV On 03/08/2023 Index Future			337.95500	337.95500	340.36400	340.36400			0.00		0	
IGOV On 02/11/2023 Index Future			344.92100	344.92100	347.38000	347.38000			0.00		0	
IGOV On 01/02/2024 Index Future			351.53000	351.53000	354.03400	354.03400			0.00		0	
<b>Total IGOV Future</b>									<b>243,486,000.00</b>		<b>75</b>	<b>67</b>
<b>Total For IGOV</b>									<b>243,486,000.00</b>		<b>75</b>	<b>67</b>
<b>Total for Index</b>									<b>243,486,000.00</b>		<b>75</b>	<b>76</b>
JIBAR F On 16/11/2022 Jibar Future			6.58500	93.41500	6.58500	93.41500			0.00		0	
JIBAR F On 21/12/2022 Jibar Future			7.12500	92.87500	7.16500	92.83500			0.00		0	6
JIBAR F On 18/01/2023 Jibar Future			7.16000	92.84000	7.19000	92.81000			0.00		0	
JIBAR F On 15/02/2023 Jibar Future			7.45000	92.55000	7.53000	92.47000			0.00		0	
JIBAR F On 15/03/2023 Jibar Future			7.48500	92.51500	7.55500	92.44500			0.00		0	
JIBAR F On 19/04/2023 Jibar Future			7.59000	92.41000	7.67000	92.33000			0.00		0	
JIBAR F On 21/06/2023 Jibar Future			7.68000	92.32000	7.77000	92.23000			0.00		0	
JIBAR F On 20/09/2023 Jibar Future			7.74500	92.25500	7.83500	92.16500			0.00		0	7
JIBAR F On 20/12/2023 Jibar Future			7.82000	92.18000	7.89500	92.10500			0.00		0	27
JIBAR F On 20/03/2024 Jibar Future			7.85000	92.15000	7.95000	92.05000			0.00		0	
JIBAR F On 19/06/2024 Jibar Future			7.81000	92.19000	7.89000	92.11000			0.00		0	
JIBAR F On 18/09/2024 Jibar Future			7.83500	92.16500	7.93500	92.06500			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>672,707,096.89</b>		<b>35,314</b>	<b>1,448,33</b>
ABCPI3 On 07/12/2023 Spot Bond			5.04800	328.69026	5.04800	328.62479			0.00		0	
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ABCPI3</b>									<b>0.00</b>		<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.21425			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.09036				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.78500	103.24037	9.78500	103.21343				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.84500	90.21703	11.84500	90.18866				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.61378				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.17556				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.80494				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.78391				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.01289				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>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.63440				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>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.16588				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.79238				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.26522				0.00	0	5,000,000.00
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.41212				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.42822				0.00	0	1,530,000.00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.51026				0.00	0	5,000,000.00
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.68821				0.00	0	17,000.00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,000.00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>17,000.00</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.75429				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.17658				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	101.26566				0.00	0	30,000.00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.19468				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	100.80236				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	100.66562				0.00	0	
<b>Total ABFN44 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 ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.67427				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.08091				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.90744				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	99.82388				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	100.88893				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.79729				0.00	0	70,000,00
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.87612				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	100.85688				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.01969				0.00	2,400,000,000	2,540,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>2,540,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>2,540,000,00</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.02008				0.00	0	250,000,00
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.02048				0.00	0	40,000,00
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
ABFN5: On 08/11/2027 Spot Bond					0.00000	100.17004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	50,000,000,000	50,000,000,00
<b>Total ABFN57 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,00</b>
<b>Total For ABFN57</b>										<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,00</b>
ABFN5 On 14/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.07572				0.00	400,000,000	400,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.17181				0.00	0	20,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.07585				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.14116				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.37938				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	101.61288				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.13872				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	101.18993				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			7.72000	7.72000	7.72000	157.32796				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			100.00000	54.53690	100.00000	54.41146				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			3.45000	3.45000	3.45000	165.22164				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			3.92000	3.92000	3.92000	218.75915				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	241.71946				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			8.87000	8.87000	8.87000	101.29043				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.70000	8.70000	8.70000	110.29509				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			7.39000	99.89887	7.39000	99.91908				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.94500	103.86825	8.94500	103.84314				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.11000	106.14769	9.11000	106.12158				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			7.84000	102.99815	7.84000	102.97628				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			9.27500	100.08299	9.27500	100.05793				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.32765	100.00000	14.29559				0.00	0	
<b>Total ABS7/R186 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 ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.75000	329.66476	4.75000	329.60172				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			11.57500	11.57500	11.57500	102.82372				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	101.26253				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.23212				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	101.25534				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.25534				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	194.68435				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	198.50893				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	101.18071				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	101.59265				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	99.87741				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.07641				0.00	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 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	102.66623				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	101.88483				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	100.46370				0.00	0	150,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.64153				0.00	0	2,650,000,00
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,650,000,00</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>2,650,000,00</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.53693				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	106.01663				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.20578				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	104.57464				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			792,000,000,000,000.00	187,920,000,000	138,360,000,00	
<b>Total AGT05 SPOT</b>									<b>12,000,000,000,000.00</b>	<b>187,920,000,000</b>	<b>138,360,000,00</b>	
<b>Total For AGT05</b>									<b>12,000,000,000,000.00</b>	<b>187,920,000,000</b>	<b>138,360,000,00</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.59843				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.61338				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			9.00000	98.62550	9.00000	98.60190				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	100.63603				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	100.71145				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	100.80554				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	100.55873				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	101.72487				0.00	0	84,200,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,200,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>84,200,00</b>
AHF5A On 21/08/2023 Spot Bond			9.39500	102.63985	9.39500	102.61424				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	101.82694				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	101.79466				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	101.88771				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	102.82725				0.00	0	
<b>Total AHF5D1 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 AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.21088				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	101.64536				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	101.79455				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	101.88757				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	102.53858				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	101.82262				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	101.89537				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.84105				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	101.80617				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	101.93407				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	101.88989				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	103.13525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.60828				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			8.26000	102.03022	8.26000	102.00797				0.00	0	2,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
AIR04 On 29/05/2024 Spot Bond			10.11000	103.09538	10.11000	103.06776				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.71000	91.73964	12.71000	91.70892		274,536,000,000,000.00		21,600,000,000	21,600,000,00	
<b>Total AIR05 SPOT</b>								<b>'4,536,000,000,000.00</b>		<b>21,600,000,000</b>	<b>21,600,000,00</b>	
<b>Total For AIR05</b>								<b>'4,536,000,000,000.00</b>		<b>21,600,000,000</b>	<b>21,600,000,00</b>	
AIRL01 On 30/04/2028 Spot Bond			6.10000	195.82480	6.10000	195.78016				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.17252				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.49810				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.35349				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	100.20729				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	99.82577				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			5.23500	257.21977	5.23500	257.16725				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			5.84500	222.40546	5.84500	222.35646			1,122,240,000,000.00	192,000,000	48,000,00
<b>Total ASN037 SPOT</b>									<b>1,122,240,000,000.00</b>	<b>192,000,000</b>	<b>48,000,00</b>
<b>Total For ASN037</b>									<b>1,122,240,000,000.00</b>	<b>192,000,000</b>	<b>48,000,00</b>
ASN15: On 31/03/2028 Spot Bond			4.79000	209.65564	4.79000	209.61518			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			5.37000	116.08032	5.37000	116.05630			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	102.83238			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	101.33151			0.00	0	
<b>Total ASN264 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>									<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.10902			0.00	0	
<b>Total ASN274 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>									<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.00008			0.00	0	
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.86510			0.00	0	
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>									<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.86735			0.00	0	
<b>Total ASN280 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>									<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.34065			0.00	0	
<b>Total ASN286 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>									<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.16158			0.00	0	
<b>Total ASN291 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>									<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.17157			0.00	0	
<b>Total ASN300 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 ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.92436				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			4.91000	4.91000	4.91000	113.54221				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			5.48500	5.48500	5.48500	104.40913				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.25361				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.39088				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.13819				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	100.69023				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.48000	114.57111	5.48000	114.54707				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.18675				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	100.73543				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.30371				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.14868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.14868				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>	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.61323				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>	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.48392				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>	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.28308				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>	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.73094				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>	
ASN374 On 06/11/2023 Spot Bond					0.00000	101.17025				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>	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.24339				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.24339				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	101.37380				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	101.46094				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	99.87499				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39( On 17/12/2025 Spot Bond					0.00000	101.15373				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40( On 20/12/2024 Spot Bond					0.00000	101.13340				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 20/12/2024 Spot Bond					0.00000	101.28562				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 05/12/2022 Spot Bond					0.00000	101.43159				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond					0.00000	104.24330				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond					0.00000	101.05277				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	101.07756				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 20/03/2023 Spot Bond					0.00000	101.53689				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	101.20440				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	100.61393				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	100.61785				0.00	0	
<b>Total ASN461 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 ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2023 Spot Bond			9.85500	9.85500	9.85500	102.56517				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			11.04000	11.04000	11.04000	102.03984				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.31008				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.34549				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	101.78954				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.44363				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	110.31200				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.82500	10.82500	10.82500	101.81126				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	101.74069				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.14392				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.14392				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.14689				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			10.39500	99.06302	10.39500	99.03559				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>	
ASN508 On 21/12/2026 Spot Bond			9.57500	98.65659	9.57500	98.63138				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>	
ASN509 On 21/12/2026 Spot Bond			10.12500	97.56471	10.12500	97.53838				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>	
ASN510 On 21/12/2026 Spot Bond			10.12500	97.56471	10.12500	97.53838				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>	
ASN511 On 31/07/2024 Spot Bond			8.70000	103.26903	8.70000	103.24514				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>	
ASN522 On 31/07/2024 Spot Bond			10.65000	103.81764	10.65000	103.78837				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN525 On 31/07/2024 Spot Bond			10.60000	103.80359	10.60000	103.77446				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			10.10000	103.49404	10.10000	103.46633				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>	
ASN532 On 31/01/2024 Spot Bond			10.10000	103.49404	10.10000	103.46633				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>	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.06045				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	100.33615				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 28/11/2022 Spot Bond					0.00000	100.67187				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.73500	102.98767	10.73500	102.95841			4,294,000,000,000.00	400,000,000	200,000,000	
<b>Total ASN545 SPOT</b>									<b>4,294,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For ASN545</b>									<b>4,294,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
ASN55: On 31/01/2024 Spot Bond			10.82500	101.65977	10.82500	102.61813			0.00	0		
<b>Total ASN557 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN557</b>									<b>0.00</b>	<b>0</b>		
ASN55: On 31/01/2024 Spot Bond			10.68500	102.91374	10.68500	102.88464			0.00	0		
<b>Total ASN558 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN558</b>									<b>0.00</b>	<b>0</b>		
ASN56: On 05/02/2024 Spot Bond					0.00000	101.57358			0.00	0		
<b>Total ASN560 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN560</b>									<b>0.00</b>	<b>0</b>		
ASN56: On 24/04/2025 Spot Bond					0.00000	100.51100			0.00	0		
<b>Total ASN568 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN568</b>									<b>0.00</b>	<b>0</b>		
ASN56: On 04/09/2024 Spot Bond					0.00000	101.49550			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	101.21329			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	101.10303			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	101.26188			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	0.00000			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	95.54194			0.00	0		
<b>Total ASN587 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 ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.68000	102.54318	9.68000	102.51653				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	100.78314				0.00	0	1,000,000,00
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ASN59: On 17/04/2023 Spot Bond					0.00000	100.65704				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	100.45269				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	100.49190				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	101.92339				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.39436				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	100.38642				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	101.28064				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	93.59481				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	101.18796				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	102.03245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN617 On 11/05/2023 Spot Bond					0.00000	100.10658				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>	
ASN619 On 21/12/2026 Spot Bond					0.00000	101.13863				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>	
ASN624 On 28/02/2024 Spot Bond					0.00000	101.94523				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>	
ASN627 On 02/04/2026 Spot Bond					0.00000	101.01735				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>	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.27048				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>	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.37052				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.66409				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	100.28745				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	101.45223				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	100.80762				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	101.20980				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond					0.00000	101.68093				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.85862				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.07337				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.12693				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.32340				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.36900				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.95087				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	96.63522				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.20482				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.33313				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.37183				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66511				0.00	0	
<b>Total ASN694 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 ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37155				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.21695				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.22455				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	101.56103				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.14054				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.16080				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.85048				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.22224				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.62432				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	100.97533				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.37380				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	101.56725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN733: On 31/07/2026 Spot Bond					0.00000	100.36256				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>	
ASN735: On 28/02/2026 Spot Bond					0.00000	101.80150				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>	
ASN736: On 31/03/2026 Spot Bond					0.00000	101.21872				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>	
ASN737: On 20/06/2026 Spot Bond					0.00000	101.17891				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>	
ASN742: On 20/06/2026 Spot Bond					0.00000	101.19413				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>	
ASN746: On 25/11/2024 Spot Bond					0.00000	95.58156				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747: On 31/10/2026 Spot Bond					0.00000	100.34817				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	101.45226				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	101.38511				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			9.82884	9.82884	9.82884	106.41736				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	101.62449				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79( On 31/01/2024 Spot Bond			10.06000	10.06000	10.06000	103.09102				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/07/2027 Spot Bond					0.00000	100.38241				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/01/2027 Spot Bond					0.00000	100.34618				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/01/2030 Spot Bond					0.00000	100.34662				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 15/03/2023 Spot Bond					0.00000	100.32612				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 21/12/2026 Spot Bond					0.00000	101.06835				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>	
ASN81( On 06/04/2025 Spot Bond					0.00000	101.03092				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>	
ASN82( On 02/04/2026 Spot Bond					0.00000	101.00104				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>	
ASN82( On 08/04/2025 Spot Bond					0.00000	100.76858				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>	
ASN82( On 08/04/2025 Spot Bond					0.00000	101.25644				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>	
ASN82( On 31/01/2037 Spot Bond					0.00000	95.98351				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>	
ASN82( On 08/04/2025 Spot Bond					0.00000	100.80370				0.00	0	
<b>Total ASN824 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 ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.93619				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>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.93424				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>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.82726				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.73658				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.73658				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.38252				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.23456				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.55343				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.55006				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.55006				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.50627				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	106.41336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN842 On 26/04/2023 Spot Bond					0.00000	100.00000				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>	
ASN845 On 26/04/2023 Spot Bond					0.00000	100.00000				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>	
ASN846 On 26/04/2023 Spot Bond					0.00000	100.00000				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>	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.37792				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>	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.37590				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>	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.17900				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.20958				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>	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.80157				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>	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.66104				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>	
ASN857 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>	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.34552				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>	

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 25/04/2042 Spot Bond					0.00000	108.31240				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	104.71051				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.39231				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.39231				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.20056				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	101.27403				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>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.27403				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	101.18755				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	101.12073				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	101.37675				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	101.36155				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	100.31840				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.46075				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	100.65688				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	101.18095				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	101.35339				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			11.27500	107.05428	11.27500	103.70601				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	101.34635				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.32608				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	101.16369				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	101.67541				0.00	0	100,000,00
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN91: On 31/08/2027 Spot Bond					0.00000	101.54480				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	101.46848				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	101.43571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.36737				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>	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.39031				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>	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.39394				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>	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.41566				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>	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.31110				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>	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.26272				0.00	0	
<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	101.08201				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	100.79070				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	101.64175				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	100.94496				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	100.36110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94( On 20/12/2027 Spot Bond					0.00000	100.75626				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>	
ASN94( On 20/12/2027 Spot Bond					0.00000	100.67754				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2025 Spot Bond					0.00000	100.62915				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	100.58849				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/06/2027 Spot Bond					0.00000	100.45331				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/06/2027 Spot Bond					0.00000	101.08220				0.00	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>	
ASN95( On 31/08/2027 Spot Bond					0.00000	100.30056				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 31/07/2027 Spot Bond					0.00000	100.28491				0.00	0	
<b>Total ASN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN952</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/12/2027 Spot Bond					0.00000	100.16082				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/12/2025 Spot Bond					0.00000	100.14416				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/12/2024 Spot Bond					0.00000	100.13592				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.51500				0.00	0	
<b>Total BAW22 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 BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.11687				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.28500	99.58753	7.28500	99.56795				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.70323				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.63624				0.00	120,000,000	630,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>630,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>120,000,000</b>	<b>630,000,00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	100.72807				0.00	200,000,000	550,000,00
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>550,000,00</b>
<b>Total For BAW37</b>										<b>0.00</b>	<b>200,000,000</b>	<b>550,000,00</b>
BAW38 On 12/07/2027 Spot Bond					0.00000	101.04588				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.85546				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.04270				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>	
BAYA72 On 31/03/2026 Spot Bond			12.02500	12.02500	12.02500	101.92552				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.58637				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>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.45973				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.71290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.69091				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.57823				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.43566				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.39980				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.56123				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>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.82190				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.55559				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.53640				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.34351				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.37407				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.34301				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.20087				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.33073				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.49006				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.43678				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.43589				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	101.39272				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.59088				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.78748				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.62223				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	102.00753				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.59124				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.57908				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.59088				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>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.59124				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>	
BD030: On 18/04/2028 Spot Bond			9.13000	9.13000	9.13000	96.36729				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.19865				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	101.60434				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.44892				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	101.48932				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	96.19074				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.38104				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.04594				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	79.39779				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	102.97741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.34897				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	100.40901				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.30000	101.24607	8.30000	101.22333				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	101.60930				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>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.72945				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	101.05034				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	101.07615				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.37054				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	100.84288				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 21/02/2023 Spot Bond					0.00000	97.36700				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	92.58000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.21200				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	45.71600				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.98790				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	99.88483				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	99.87666				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	101.61788				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	100.96876				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	100.86711				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>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.25950				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.03045				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 10/05/2023 Spot Bond					0.00000	100.22444				0.00	0	
<b>Total BPPF34 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 BPPF34</b>									<b>0.00</b>	<b>0</b>	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.11625			0.00	0	
<b>Total BPPF35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>									<b>0.00</b>	<b>0</b>	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.09823			0.00	0	
<b>Total BPPF36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>									<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BWZJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>									<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.08881			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	100.48860			0.00	0	
<b>Total BWZJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>									<b>0.00</b>	<b>0</b>	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.18590			0.00	0	
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.08482			0.00	0	10,000,00
<b>Total CBL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For CBL30</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
CCT01: On 23/06/2023 Spot Bond			8.62500	107.25644	8.62500	107.23170		1,035,000,000,000.00	120,000,000	30,000,00	
<b>Total CCT01 SPOT</b>								<b>1,035,000,000,000.00</b>	<b>120,000,000</b>	<b>30,000,00</b>	
<b>Total For CCT01</b>								<b>1,035,000,000,000.00</b>	<b>120,000,000</b>	<b>30,000,00</b>	
CCT02: On 12/06/2024 Spot Bond			8.92500	108.83032	8.92500	108.80437		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			9.47500	105.33108	9.47500	105.30415		2,365,263,200,000.00	249,632,000	124,816,00	
<b>Total CCT03 SPOT</b>								<b>2,365,263,200,000.00</b>	<b>249,632,000</b>	<b>124,816,00</b>	
<b>Total For CCT03</b>								<b>2,365,263,200,000.00</b>	<b>249,632,000</b>	<b>124,816,00</b>	
CCT04: On 17/07/2027 Spot Bond			10.51500	10.51500	10.51500	102.06639		1,091,197,468,770.00	103,775,318	51,887,65	
<b>Total CCT04 SPOT</b>								<b>1,091,197,468,770.00</b>	<b>103,775,318</b>	<b>51,887,65</b>	
<b>Total For CCT04</b>								<b>1,091,197,468,770.00</b>	<b>103,775,318</b>	<b>51,887,65</b>	
CGR42: On 03/08/2023 Spot Bond					0.00000	100.35313		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.05355				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.17043				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.62773				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	100.65703				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.34531				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	103.35759	4.77000	102.18800				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	101.96200				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.21700				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			9.31500	103.16081	9.31500	103.13487				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	107.32002	8.70700	105.69700				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.22456				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.05916				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			11.11500	100.94340	11.11500	100.91325				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.34167	6.50000	104.22900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.41800				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>	
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			6.15000	156.11744	6.15000	156.08191				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			8.26000	149.41756	8.26000	149.37528				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.84959				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			8.96000	103.81079	8.96000	103.78566				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.91094				0.00	0	
<b>Total CLN497 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 CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.86664				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>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.50721				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>	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.35328				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	0.00000				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>	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	101.30115				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>	
CLN51: On 30/04/2023 Spot Bond			10.47000	100.01026	10.47000	102.82325				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>	
CLN51: On 25/11/2022 Spot Bond					0.00000	99.76263				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>	
CLN52: On 12/03/2023 Spot Bond					0.00000	101.32158				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>	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.61059				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>	
CLN52: On 09/03/2023 Spot Bond				100.00000	0.00000	101.28103				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>	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.70848				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>	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.55876				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.51116				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	99.76798				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.32158				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>	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.24778				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	100.65890				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			10.35500	103.36223	10.35500	103.33387				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.24766				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.46648				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	100.74994				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	151.42100				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>	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.83829				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			9.82500	102.94031	9.82500	102.91349				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.87500	101.71458	9.87500	101.68751				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			9.96500	100.60320	9.96500	100.57618				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			10.01500	10.01500	10.01500	314.56968				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	100.00000				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	100.02197				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	99.79594				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	100.80851				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					0.00000	135.27500				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				100.00000	0.00000	100.08974				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.08974				0.00	0	
<b>Total CLN561 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 CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.32500	99.75351	10.32500	99.66654				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			9.82500	100.95950	9.82500	100.93276				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.39092				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>	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.98109				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.08457				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.50720				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.08601				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			10.05500	99.91808	10.05500	99.89101				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.02279				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.08633				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.26820				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.33895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.63978				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.03483				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	100.02735				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	101.41929				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	100.64568				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	101.83823				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.62947				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	104.81378				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	101.18319				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	103.23718				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	103.10373				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			4.57000	155.72976	4.57000	125.14700				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	102.08097				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>	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.22674				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>	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.76245				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>	
CLN597 On 24/11/2024 Spot Bond			9.29500	9.29500	9.29500	104.10709				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>	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.99405				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>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.25185				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.18319				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>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.18319				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>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.90900				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>	
CLN603 On 05/08/2024 Spot Bond			8.88000	8.88000	8.88000	102.18905				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.17082				0.00	0	
<b>Total CLN604 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 CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.35792				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.42160				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.67956				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.78133				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.45500	100.37000	9.45500	100.34508				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.48176				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.55305				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.43516				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.78074				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.63300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.75222				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.33900				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.58693				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.38761				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.83324				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.47214				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			7.61000	102.99681	7.61000	102.97565				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.85335				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.82729				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.75500	62.03738	12.75500	81.63518				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2022 Spot Bond					0.00000	99.87467				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.52500	99.86737	10.52500	99.83953				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.85383				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.71523				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.98673				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.13620				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.18508				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.72471				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.85431				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2023 Spot Bond					0.00000	99.95711				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.84474				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.62324				0.00	0	
<b>Total CLN643 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 CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.73169				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.16608				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>	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.51104				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>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.16763				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.97316				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>	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.59205				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>	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.85431				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>	
CLN65 On 19/11/2022 Spot Bond					0.00000	99.87499				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>	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.85431				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>	
CLN65 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>	
CLN65 On 22/03/2030 Spot Bond					0.00000	97.96200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.36176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.29175				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>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.64987				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.05400				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	121.68300				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	146.77500				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.80220				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.12484				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.83328				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.20469				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.51111				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67( On 27/02/2023 Spot Bond					0.00000	101.69798				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.84315				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>	
CLN67( On 31/01/2025 Spot Bond			5.13346	159.47908	5.13346	129.57839				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>	
CLN67( On 31/01/2025 Spot Bond			5.13346	159.47908	5.13346	129.57923				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>	
CLN67( On 19/08/2025 Spot Bond					0.00000	99.84076				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	99.83439				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>	
CLN67( On 21/12/2026 Spot Bond					0.00000	101.15807				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>	
CLN68( On 28/02/2023 Spot Bond					0.00000	101.62648				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>	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.68629				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>	
CLN68( On 07/12/2023 Spot Bond					0.00000	101.35048				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>	
CLN68( On 21/06/2023 Spot Bond					0.00000	101.11936				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>	
CLN68( On 21/06/2023 Spot Bond					0.00000	101.14330				0.00	0	
<b>Total CLN684 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 CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.20248				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.30748				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.30726				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.54941				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.13894				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.18069				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.94470				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.54353				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.03933				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.40632				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.46361				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	85.90749				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	100.32277				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	87.10282				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	99.83121				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	101.92454				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.15942				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	83.49077				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	83.73254				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	101.18365				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	100.01988				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	101.16540				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	101.16540				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.16540				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>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.53422				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>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.19072				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>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.53606				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>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.85697				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>	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.41536				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>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.56386				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.09217				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.09217				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.09217				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.10711				0.00	0	
<b>Total CLN727 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 CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.10711				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.10711				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.05043				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.08322				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.71837				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.18046				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.20817				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.83188				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.55707				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.83044				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.78700				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.55200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.85590				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.25830				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.17373				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.12300				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.62143				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.86845				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.18063				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.37838				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.27794				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>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.94163				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.13526				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>	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.56324				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>	
CLN756 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>	
CLN757 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>	
CLN758 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>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.17876				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>	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.13273				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>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.38117				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>	
CLN762 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>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.15165				0.00	0	
<b>Total CLN763 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 CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.49496				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.25979				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.13526				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.31648				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	105.76326				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.55043				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.91026				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.41836				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.78297				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.38918				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.28500	7.28500	7.28500	121.46967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.69784				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	101.98818				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	100.34014				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	100.34216				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	102.51229				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	100.38034				0.00	0	5,000,000.00
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
CLN782 On 31/01/2027 Spot Bond					0.00000	100.35221				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	100.35664				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	101.18754				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	101.06087				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 30/09/2026 Spot Bond					0.00000	101.18754				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.03178				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>	
CLN789 On 31/01/2027 Spot Bond					0.00000	107.86445				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.38051				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	97.28000				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.38051				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>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.36300				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.38051				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.18760				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.38051				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.38066				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.38222				0.00	0	
<b>Total CLN799 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 CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.38222				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>	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.81187				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>	
CLN80 On 31/01/2025 Spot Bond					0.00000	87.81441				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>	
CLN80 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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.34336				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>	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.65561				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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.38436				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>	
CLN80 On 28/02/2027 Spot Bond					0.00000	101.82238				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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.35623				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>	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.09826				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			9.13000	96.39093	9.13000	96.36729				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.10562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.61951				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	100.38051				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	100.38073				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	100.38436				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	100.34018				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	100.38051				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.38073				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.18761				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.38073				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN825 On 31/07/2025 Spot Bond					0.00000	100.38073				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>	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.38040				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>	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.38073				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>	
CLN828 On 31/08/2024 Spot Bond					0.00000	88.75175				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>	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.38051				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>	
CLN830 On 31/07/2026 Spot Bond					0.00000	104.68040				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>	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.44258				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>	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.38040				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>	
CLN833 On 31/01/2030 Spot Bond			9.43000	9.43000	9.43000	101.53101				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>	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.80143				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>	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.80157				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>	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.80158				0.00	0	
<b>Total CLN836 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 CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/08/2029 Spot Bond					0.00000	101.80148				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 31/03/2027 Spot Bond					0.00000	101.18761				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN83: On 20/06/2027 Spot Bond					0.00000	101.16835				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.12615				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 20/07/2026 Spot Bond					0.00000	94.51200				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>	
CLN84: On 20/07/2026 Spot Bond					0.00000	94.00900				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>	
CLN84: On 20/07/2026 Spot Bond					0.00000	93.77300				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.40679				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.06543				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.07803				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.18761				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.18761				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.18724				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.40690				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	101.43408				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	101.17900				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	101.24292				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	101.33874				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	101.36915				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	101.39552				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.34834				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	84.55586				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.38073				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN86 On 20/06/2027 Spot Bond					0.00000	101.25509				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.16378				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.39777				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2025 Spot Bond					0.00000	110.76699				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.51400				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.93800				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/01/2025 Spot Bond					0.00000	100.42268				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.40934				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 15/07/2029 Spot Bond					0.00000	100.33227				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.33616				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.33414				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>	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.91360				0.00	0	
<b>Total CLN872 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 CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.80143				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>	
CLN87: On 20/06/2027 Spot Bond					0.00000	101.20183				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>	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.47655				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>	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.47655				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>	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.43389				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>	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.33132				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>	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.99405				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.98822				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.54883				0.00	0	580,000,00
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
CLN88: On 31/01/2030 Spot Bond					0.00000	100.33011				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>	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.31103				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.10015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	83.10015				0.00	0	200,000,00
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.92080				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	83.07022				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			5.53000	5.53000	5.53000	123.04521				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	101.23332				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	101.14231				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	100.38073				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	101.03795				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	101.09799				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN896 On 30/09/2027 Spot Bond					0.00000	101.03579				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>	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.87833				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>	
CLN898 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>	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.28046				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.78774				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond			11.52000	11.52000	11.52000	107.05609				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond					0.00000	100.49304				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 20/12/2027 Spot Bond			10.91000	10.91000	10.91000	102.83643				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.36698				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.32639				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.30427				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
COJ05 On 05/06/2023 Spot Bond			9.93000	106.64829	9.93000	106.62005				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			11.11500	105.56245	11.11500	105.53126				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			11.02000	103.25866	11.02000	103.22840				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			9.39500	100.96851	9.39500	100.94342				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.88500	91.01085	12.88500	90.97963				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			11.47500	96.11784	11.47500	96.08854				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>	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.87322				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.91240				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.22500	10.22500	10.22500	100.25243				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.75316				0.00	0	500,000.00
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
DSY05 On 21/08/2023 Spot Bond					0.00000	100.05634				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	100.34545				0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	99.87008				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.04921				0.00	0	500,000,00
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	100.99360				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	101.09423				0.00	0	500,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	101.12113				0.00	400,000,000	100,000,00
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For DTF004</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
DV23 On 27/02/2023 Spot Bond			7.91000	102.70743	7.91000	102.68566				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	81.89103	100.00000	81.71642				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	81.89103	100.00000	81.71642				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.48000	102.58499	9.48000	102.55917				0.00	0	1,660,000,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,660,000,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>1,660,000,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	102.34121	9.69000	102.31489				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.34121	9.69000	102.31489				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			10.42500	99.30913	10.42500	99.28170				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.53000	96.18363	11.53000	96.15434				0.00	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 DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.43903	10.10000	102.41161				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.43903	10.10000	102.41161				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>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.58915				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.15408				0.00	400,000,000	200,000,000
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	98.71082				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	99.02629				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>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.30931				0.00	320,000,000	4,180,000,000
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>4,180,000,000</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>320,000,000</b>	<b>4,180,000,000</b>
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.38346				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.81914				0.00	0	13,500,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.31007				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.73865				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>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.32162				0.00	0	
<b>Total DVFB29 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 DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.66588				0.00	0	50,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.26986				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.02965				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.40899				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			8.87000	103.03077	8.87000	103.00607				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			5.49500	117.52708	5.49500	117.50208				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.37000	103.31980	5.37000	103.29843				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	148.73486	2.25000	148.71646				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			4.18000	158.86148	4.18000	158.83330		1,404,480,000,000.00		336,000,000	84,000,00	
<b>Total EL28 SPOT</b>								<b>1,404,480,000,000.00</b>		<b>336,000,000</b>	<b>84,000,00</b>	
<b>Total For EL28</b>								<b>1,404,480,000,000.00</b>		<b>336,000,000</b>	<b>84,000,00</b>	
EL29 On 19/11/2029 Spot Bond			4.14500	144.78660	4.14500	144.76134		1,376,140,000,000.00		332,000,000	83,000,00	
<b>Total EL29 SPOT</b>								<b>1,376,140,000,000.00</b>		<b>332,000,000</b>	<b>83,000,00</b>	
<b>Total For EL29</b>								<b>1,376,140,000,000.00</b>		<b>332,000,000</b>	<b>83,000,00</b>	
EL30 On 29/07/2030 Spot Bond			4.15000	141.26883	4.15000	141.24417		1,427,600,000,000.00		344,000,000	86,000,00	
<b>Total EL30 SPOT</b>								<b>1,427,600,000,000.00</b>		<b>344,000,000</b>	<b>86,000,00</b>	
<b>Total For EL30</b>								<b>1,427,600,000,000.00</b>		<b>344,000,000</b>	<b>86,000,00</b>	
EL31 On 02/06/2031 Spot Bond			5.31500	120.86953	5.31500	120.84461		1,934,660,000,000.00		364,000,000	91,000,00	

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 EL31 SPOT</b>									<b>1,934,660,000,000.00</b>	<b>364,000,000</b>	<b>91,000,000</b>
<b>Total For EL31</b>									<b>1,934,660,000,000.00</b>	<b>364,000,000</b>	<b>91,000,000</b>
EL36 On 31/01/2036 Spot Bond			5.34000	105.85976	5.34000	105.83795			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>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.73486	2.25000	148.71646			0.00	0	
<b>Total EL36/12038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>									<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.68706			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	163.98116			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	153.49338			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	127.46895			0.00	0	
<b>Total ELN006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>									<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.59000			0.00	0	
<b>Total ELN007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>									<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.30145			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	114.62418			0.00	0	
<b>Total ELN010 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>									<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.28359			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	112.03409			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN015 On 09/12/2024 Spot Bond					0.00000	92.73185				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	96.70970				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	99.43427				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	102.23545				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	102.26168				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	100.49461				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			10.53500	99.68159	10.53500	99.65332				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.53000	12.53000	12.53000	92.73026				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.58000	12.58000	12.58000	95.87925				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.62500	10.62500	10.62500	103.55571				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.62500	10.62500	10.62500	103.40051				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>	
EMM07P On 17/07/2032 Spot Bond			12.50500	12.50500	12.50500	99.71232				0.00	0	
<b>Total EMM07P 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 EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.76500	11.76500	11.76500	101.25890				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			15.00500	15.00500	15.00500	94.93976				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.80159				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.35987				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.26567				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>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.56984				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	101.65964				0.00	200,000,000	50,000,000
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For EPF022</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
EPF023 On 07/09/2026 Spot Bond					0.00000	101.42560				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.24541				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	101.27363				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>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.09988				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.16951				0.00	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 EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EPFC5: On 10/11/2023 Spot Bond					0.00000	100.09461				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.86715				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>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.89175				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>	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.25287				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>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.33540				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.08189				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.79293				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.20173				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	58,500,000,00	
<b>Total EQT011 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>58,500,000,00</b>	
<b>Total For EQT011</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>58,500,000,00</b>	
EQT01: On 11/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	44,700,000,00	
<b>Total EQT012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>44,700,000,00</b>	
<b>Total For EQT012</b>									<b>0.00</b>	<b>0</b>	<b>44,700,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01: On 11/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	41,800,000.00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,800,000.00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	<b>41,800,000.00</b>
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.95618				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.95474				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2025 Spot Bond					0.00000	99.95536				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2027 Spot Bond					0.00000	99.95393				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/08/2023 Spot Bond					0.00000	99.95564				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>	
ERSA2: On 17/05/2025 Spot Bond					0.00000	99.95727				0.00	400,000,000	100,000.00
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000.00</b>
<b>Total For ERSA29</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000.00</b>
ERSA3: On 17/05/2027 Spot Bond					0.00000	99.95581				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			7.56000	103.49940	7.56000	103.47827			1,900,381,392,000.00		251,373,200	1,625,686,600
<b>Total ES23 SPOT</b>									<b>1,900,381,392,000.00</b>		<b>251,373,200</b>	<b>1,625,686,600</b>
<b>Total For ES23</b>									<b>1,900,381,392,000.00</b>		<b>251,373,200</b>	<b>1,625,686,600</b>
ES23/R: On 25/01/2023 Spot Bond			10.00000	103.02420	10.00000	102.99651			0.00		0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>		<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.54500	96.15742	9.54500	96.13279			4,343,454,159,000.00		455,050,200	2,728,775,100
<b>Total ES26 SPOT</b>									<b>4,343,454,159,000.00</b>		<b>455,050,200</b>	<b>2,728,775,100</b>
<b>Total For ES26</b>									<b>4,343,454,159,000.00</b>		<b>455,050,200</b>	<b>2,728,775,100</b>
ES26/R: On 02/04/2026 Spot Bond			7.85000	100.95645	7.85000	100.93510			0.00		0	
<b>Total ES26/R186 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 ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.02000	74.27992	12.05500	74.08781		1,246,474,000,000.00		103,700,000	820,000,00
<b>Total ES33 SPOT</b>								<b>1,246,474,000,000.00</b>		<b>103,700,000</b>	<b>820,000,00</b>
<b>Total For ES33</b>								<b>1,246,474,000,000.00</b>		<b>103,700,000</b>	<b>820,000,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.26901	7.50000	101.24842		0.00		0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>		<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.23500	73.00792	12.25000	72.89912		64,368,335,000,000.00		5,261,000,000	5,261,000,00
<b>Total ES42 SPOT</b>								<b>64,368,335,000,000.00</b>		<b>5,261,000,000</b>	<b>5,261,000,00</b>
<b>Total For ES42</b>								<b>64,368,335,000,000.00</b>		<b>5,261,000,000</b>	<b>5,261,000,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.50439	8.50000	100.48140		0.00		0	
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>		<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.49500	11.49500	11.49500	102.90449		0.00		0	
<b>Total ETK001 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ETK001</b>								<b>0.00</b>		<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.00000	14.00000	14.00000	98.30738		0.00		0	
<b>Total ETK002 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ETK002</b>								<b>0.00</b>		<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.36376		0.00		0	
<b>Total EXX05 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For EXX05</b>								<b>0.00</b>		<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.87177		0.00		0	
<b>Total FIFB15 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FIFB15</b>								<b>0.00</b>		<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.99997		0.00		0	
<b>Total FIFB17 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FIFB17</b>								<b>0.00</b>		<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.33541		0.00		0	
<b>Total FIFB18 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FIFB18</b>								<b>0.00</b>		<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.52756		0.00		80,000,000	20,000,00
<b>Total FIFB19 SPOT</b>								<b>0.00</b>		<b>80,000,000</b>	<b>20,000,00</b>
<b>Total For FIFB19</b>								<b>0.00</b>		<b>80,000,000</b>	<b>20,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.33719		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG01</b>										<b>0.00</b>	<b>0</b>	
FIG02 On 05/08/2026 Spot Bond					0.00000	99.88072				0.00	0	
<b>Total FIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG02</b>										<b>0.00</b>	<b>0</b>	
FIG03 On 22/02/2025 Spot Bond					0.00000	99.84802				0.00	0	
<b>Total FIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG03</b>										<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.84062				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.83878				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</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	101.94593				0.00	0	2,500,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.38440				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.03314				0.00	0	11,500,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.67494				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			9.20500	107.53586	9.20500	107.50942				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	104.90920				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	102.13116				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.12500	97.81767	9.12500	97.79370				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	100.53287				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	101.11643				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	101.13588				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			4.72000	329.76312	4.72000	329.70032				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			3.47500	3.47500	3.47500	165.13399				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.84000	219.65943	3.84000	219.62265			1,996,800,000,000.00	520,000,000	130,000,000	
<b>Total FRBI28 SPOT</b>									<b>1,996,800,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
<b>Total For FRBI28</b>									<b>1,996,800,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
FRBI29 On 31/03/2029 Spot Bond			4.85500	4.85500	4.85500	113.90739				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	235.14922				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.45000	98.36483	5.45000	98.34411				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			5.30000	101.98128	5.30000	101.96038				0.00	0	
<b>Total FRBI50 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 FRB150</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			8.83000	8.83000	8.83000	84.65881				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			8.89000	8.89000	8.89000	83.73163				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			4.75000	4.75000	4.75000	160.73998				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	101.98092				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	100.80314				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	100.42731				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			10.04400	10.04400	10.04400	102.64532				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	101.73642				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.27055				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			6.50000	6.50000	6.50000	122.41979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.10738				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>	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.15055				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>	
FRC285 On 27/02/2023 Spot Bond			6.33000	6.33000	6.33000	120.22065				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>	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.14416				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>	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.02207				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>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.02234				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>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.68340				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.10101				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.49636				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>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.84323				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>	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.65058				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30( On 27/02/2023 Spot Bond					0.00000	101.57717				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	102.68418				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 20/06/2024 Spot Bond					0.00000	101.12583				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 20/12/2024 Spot Bond					0.00000	101.25214				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 20/06/2024 Spot Bond					0.00000	101.34655				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	101.12353				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 15/09/2033 Spot Bond					0.00000	101.33092				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 31/07/2034 Spot Bond					0.00000	100.34749				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 20/12/2024 Spot Bond					0.00000	101.23997				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 20/12/2026 Spot Bond					0.00000	101.34628				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>	
FRC32( On 20/12/2024 Spot Bond					0.00000	101.46364				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>	
FRC32( On 20/06/2026 Spot Bond					0.00000	101.26258				0.00	0	
<b>Total FRC324 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 FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.94743				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>	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.41316				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>	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.56368				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>	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.17229				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>	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.00207				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>	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.30493				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>	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.59220				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.95702				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.54102				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.15060				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	101.42516				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	101.89387				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.60261				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.39852				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>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.41508				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>	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.69804				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>	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.52860				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>	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.54463				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>	
FRC353 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>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.44351				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.41937				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	100.42147				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36( On 31/01/2024 Spot Bond					0.00000	100.45825				0.00	0	200,000,00
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRC36( On 31/01/2024 Spot Bond					0.00000	100.35321				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/03/2023 Spot Bond					0.00000	101.04058				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 01/08/2026 Spot Bond					0.00000	100.20692				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 28/02/2024 Spot Bond					0.00000	102.34684				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/08/2024 Spot Bond					0.00000	102.71187				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 20/06/2026 Spot Bond					0.00000	93.32899				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/05/2024 Spot Bond					0.00000	101.79345				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	92.04163				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	92.20541				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	100.51248				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	100.51078				0.00	0	
<b>Total FRC373 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 FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.71225				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	100.63796				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	90.26619				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	90.10240				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	101.15917				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	101.42819				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	101.27785				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	99.99974				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>	
FRC38: On 15/02/2025 Spot Bond					0.00000	99.99974				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	99.97935				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	99.97935				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	101.72776				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.38077				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>	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.52606				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>	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.06217				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>	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.09638				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>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.27537				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>	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.38074				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>	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.56424				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2023 Spot Bond			14.39500	14.39500	14.39500	98.85585				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>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.59660				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>	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.63670				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>	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.69956				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/01/2027 Spot Bond			10.86000	10.86000	10.86000	102.17998				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.68050				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	99.81156				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			13.09500	13.09500	13.09500	99.49314				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			10.85500	10.85500	10.85500	104.36140				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	101.09809				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	100.83959				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	101.55776				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond			11.28500	11.28500	11.28500	101.27916				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.38077				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.40877				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.98725				0.00	0	
<b>Total FRC412 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 FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.42348				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.93074				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.90564				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	99.04832				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.40873				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.97906				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.42037				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.38077				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	101.43408				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	101.46058				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	101.46058				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	101.84344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.38067				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>	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.18973				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>	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.25197				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>	
FRC427 On 21/06/2027 Spot Bond					0.00000	101.30605				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>	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.38084				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.40727				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC430 On 31/08/2027 Spot Bond					0.00000	101.94283				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.38070				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC432 On 31/08/2027 Spot Bond					0.00000	101.91893				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.02943				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.60194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43( On 21/06/2027 Spot Bond					0.00000	101.29261				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			9.74500	9.74500	9.74500	104.17756				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	101.02412				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	101.03955				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	100.41085				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					0.00000	100.55923				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					0.00000	100.55923				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					0.00000	100.67409				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC44( On 23/09/2026 Spot Bond					0.00000	100.58763				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC44( On 28/10/2023 Spot Bond					0.00000	100.41559				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC44( On 31/08/2027 Spot Bond					0.00000	100.32664				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.98000	109.24942	4.98000	109.22769				0.00	0	
<b>Total FRI33 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 FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.22000	118.17683	5.22000	118.15286				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>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.85707				0.00	0	877,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>877,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>877,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.38455				0.00	0	2,049,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,049,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>2,049,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.54006				0.00	0	6,812,300,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,812,300,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>6,812,300,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.20181				0.00	0	410,000,00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.62888				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	100.07060				0.00	0	530,000,00
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.70758				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	100.66019				0.00	740,000,000	370,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,00</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.50222				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.06577				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>	
FRS10 On 15/01/2024 Spot Bond			4.63800	4.63800	4.63800	108.14075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	118.57758				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.18941				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.33000	116.63501	5.33000	116.61101				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.21500	234.88960	5.21500	234.84176				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.47000	114.70733	5.47000	114.68330				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	234.84176				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			4.65000	161.10957	4.65000	161.07930				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.39890	3.70500	114.38029				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.27000	117.47301	5.27000	117.44901				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.33500	232.44753	5.33500	232.39949				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			5.38500	231.43907	5.38500	231.39093				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2025 Spot Bond			3.83000	163.92288	3.83000	163.89567				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>	
FRS128 On 07/12/2033 Spot Bond			5.41500	230.83655	5.41500	230.78832				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>	
FRS129 On 31/01/2038 Spot Bond			5.47000	114.70733	5.47000	114.68330				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>	
FRS130 On 31/03/2028 Spot Bond			4.28000	214.95965	4.28000	214.92112				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>	
FRS131 On 31/01/2038 Spot Bond			6.22000	105.00897	6.22000	104.98487				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>	
FRS132 On 31/03/2028 Spot Bond			4.49000	212.75723	4.49000	212.71791				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>	
FRS133 On 31/03/2028 Spot Bond			4.55000	212.13273	4.55000	212.09316				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>	
FRS134 On 07/12/2033 Spot Bond			5.92500	220.87837	5.92500	220.82922				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>	
FRS135 On 31/01/2038 Spot Bond			6.17000	105.62394	6.17000	105.59986				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>	
FRS136 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	114.68330				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/01/2038 Spot Bond			5.45000	114.98037	5.45000	114.95634				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>	
FRS138 On 31/03/2028 Spot Bond			4.36000	214.11757	4.36000	214.07872				0.00	0	
<b>Total FRS137 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 FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.69500	225.30344	5.69500	225.25472				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.49000	212.75723	4.49000	212.71791				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.49000	212.75723	4.49000	212.71791				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/03/2028 Spot Bond			3.89100	219.10869	3.89100	219.07172				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			4.60000	161.27938	4.60000	161.24928				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.84000	209.14377	4.84000	209.10311				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			4.88000	208.73528	4.88000	208.69451				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			4.57000	161.38138	4.57000	161.35140				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.35500	214.17009	4.35500	214.13126				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	208.59249				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>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.67501				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>	
FRS173 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 18/09/2023 Spot Bond					0.00000	101.26771				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	101.18859				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	164.88069				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	133.49042				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	184.35995				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	294.03755				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	100.16541				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	100.18161				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 12/08/2025 Spot Bond					0.00000	100.02217				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 06/08/2025 Spot Bond					0.00000	101.68430				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>	
FRS20( On 14/10/2025 Spot Bond					0.00000	100.72356				0.00	0	410,000,00
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</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
FRS20( On 18/11/2024 Spot Bond					0.00000	99.93630				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>	
FRS21( 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>	
FRS21( 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>	
FRS21( 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>	
FRS22( On 20/12/2024 Spot Bond					0.00000	101.04200				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>	
FRS22( On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 21/12/2027 Spot Bond					0.00000	101.15060				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	100.02244				0.00	0	
<b>Total FRS230 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 FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 31/03/2032 Spot Bond					0.00000	122.34019				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>	
FRS23 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>	
FRS23 On 13/10/2023 Spot Bond					0.00000	105.25740				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>	
FRS24 On 31/03/2032 Spot Bond					0.00000	106.90324				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>	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.10026				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>	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.86822				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>	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.03423				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>	
FRS24 On 29/12/2025 Spot Bond					0.00000	108.42968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.86366				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/02/2024 Spot Bond					0.00000	96.76489				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.42047				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	111.31049				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.55892				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.88967				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.17470				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	113.24603				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 31/03/2031 Spot Bond					0.00000	101.18100				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>	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.17594				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>	
FRS27 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>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.39249				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>	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.49131				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>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.18347				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>	
FRS28 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>	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.22708				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>	
FRS28 On 28/02/2031 Spot Bond			10.38000	10.38000	10.38000	97.20809				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>	
FRS28 On 28/02/2031 Spot Bond			10.38000	10.38000	10.38000	97.20809				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.46068				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>	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.35785				0.00	0	
<b>Total FRS288 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 FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.67400	11.67400	11.67400	91.86390				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.15670				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	90.38080				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	95.20385				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	103.96415				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	102.68896				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	99.97784				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.92521				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.38077				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.81226				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	104.88244				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>	
FRS309 On 21/09/2023 Spot Bond			9.62500	9.62500	9.62500	102.35100				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>	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.26282				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 28/09/2025 Spot Bond					0.00000	104.98095				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>	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.37478				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	330.88696				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			3.74000	333.00055	3.74000	332.94589				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			4.10000	4.10000	4.10000	331.74800				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.24036				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			5.17000	108.56183	5.17000	108.53994				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			4.70500	68.55533	4.70500	114.98422				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			3.72000	3.72000	3.72000	164.27812				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			4.00000	4.00000	4.00000	163.30677				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			5.16000	5.16000	5.16000	328.25874				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			7.72000	7.72000	7.72000	101.61824				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			8.53000	108.78167	8.53000	108.75684				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.37500	106.22475	8.37500	106.20107				0.00	0	
<b>Total FRX25 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 FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.08000	102.52699	9.08000	102.50198				0.00	0	
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			9.24500	105.23883	9.24500	105.21256				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			9.13500	107.37884	9.13500	107.35279				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			10.42000	99.49383	10.42000	99.46638				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			10.69500	95.76524	10.69500	95.73814				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			10.79000	99.76434	10.79000	99.73554				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.61500	72.06417	11.61500	72.04182				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.04071				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	99.87698				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	99.88096				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.87822				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	99.87741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total FS7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>									<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.52537			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>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.53591			0.00	0	30,000,00
<b>Total FST3A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FST3A4</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
GBL06 On 21/06/2024 Spot Bond					0.00000	101.54816			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	101.56597			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	101.91162			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	101.61176			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	101.68348			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	102.17638			0.00	0	
<b>Total GH5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>									<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.45500	119.17229	4.45500	119.15043			0.00	0	
<b>Total GRL35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>									<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.76185			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			8.43900	102.30307	8.43900	102.27984		1,515,644,400,000.00		179,600,000	44,900,00
<b>Total GRT17 SPOT</b>								<b>1,515,644,400,000.00</b>		<b>179,600,000</b>	<b>44,900,00</b>
<b>Total For GRT17</b>								<b>1,515,644,400,000.00</b>		<b>179,600,000</b>	<b>44,900,00</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
GRT20 On 03/04/2024 Spot Bond					0.00000	101.15807				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.63500	103.92365	7.63500	103.90225				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	101.42589				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.40040				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.14564				0.00	0	10,000,00
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	102.83932				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.03770				0.00	0	50,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	101.23833				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	101.80024				0.00	0	1,500,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.51033				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	100.66899				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	100.98456				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.43272				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.10740				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.01065				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.32347				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.88144				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.12397				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.37227				0.00	0	1,800,000,00
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	101.76358				0.00	120,000,000	30,000,00
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.00320				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	100.78395				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.19604				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.20630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GS000 On 08/11/2023 Spot Bond					0.00000	100.13484				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.65204				0.00	11,600,000,000	5,800,000,000
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	102.17097				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>	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.22100				0.00	0	
<b>Total H12T16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T16</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.18761				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	100.83430				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	100.90297				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	100.31601				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	101.12110				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	101.51426				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.10245				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HILB09 On 29/03/2025 Spot Bond					0.00000	101.10747				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.34264				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.27220				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.58103				0.00	0	
<b>Total HILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB14</b>										<b>0.00</b>	<b>0</b>	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.12036				0.00	0	
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.12300				0.00	0	
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.01307				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.00064				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.05670				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			5.02000	328.78163	5.02000	328.71640			2,610,400,000,000.00	520,000,000	130,000,000	
<b>Total HWAY23 SPOT</b>									<b>2,610,400,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
<b>Total For HWAY23</b>									<b>2,610,400,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			5.15000	5.15000	5.15000	329.31119			2,678,000,000,000.00	520,000,000	130,000,000	
<b>Total HWAY24 SPOT</b>									<b>2,678,000,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
<b>Total For HWAY24</b>									<b>2,678,000,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
HWAY3 On 28/08/2030 Spot Bond			10.76500	100.14721	10.76500	100.11868			290,655,000,000,000.00	27,000,000,000	13,500,000,000	
<b>Total HWAY30 SPOT</b>									<b>10,655,000,000,000.00</b>	<b>27,000,000,000</b>	<b>13,500,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HWAY30</b>										<b>10,655,000,000,000.00</b>	<b>27,000,000,000</b>	<b>13,500,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			5.13000	77.67521	5.13000	110.44647				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.89000	168.51179	11.89000	86.19562			279,415,000,000.00		23,500,000	4,855,500,000
<b>Total HWAY34 SPOT</b>									<b>279,415,000,000.00</b>		<b>23,500,000</b>	<b>4,855,500,000</b>
<b>Total For HWAY34</b>									<b>279,415,000,000.00</b>		<b>23,500,000</b>	<b>4,855,500,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.74229	100.00000	11.71644			0.00		0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>		<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.91500	85.45503	11.91500	85.42815			0.00		0	4,590,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>4,590,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>		<b>0</b>	<b>4,590,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.73849	100.00000	11.71264			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	101.52105			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			3.30000	165.77390	3.15000	166.27790			956,561,319,780,000.00	289,867,066,600	642,048,262,200	
<b>Total I2025 SPOT</b>									<b>956,561,319,780,000.00</b>	<b>289,867,066,600</b>	<b>642,048,262,200</b>	
<b>Total For I2025</b>									<b>956,561,319,780,000.00</b>	<b>289,867,066,600</b>	<b>642,048,262,200</b>	
I2029 On 31/03/2029 Spot Bond			3.92000	120.34279	3.98500	119.86351			159,560,549,456,000.00	40,704,221,800	184,480,290,200	
<b>Total I2029 SPOT</b>									<b>159,560,549,456,000.00</b>	<b>40,704,221,800</b>	<b>184,480,290,200</b>	
<b>Total For I2029</b>									<b>159,560,549,456,000.00</b>	<b>40,704,221,800</b>	<b>184,480,290,200</b>	
I2033 On 28/02/2033 Spot Bond			4.55000	113.55119	4.48000	114.24828			421,253,222,935,000.00	312,363,345,700	451,626,582,400	
<b>Total I2033 SPOT</b>									<b>421,253,222,935,000.00</b>	<b>312,363,345,700</b>	<b>451,626,582,400</b>	
<b>Total For I2033</b>									<b>421,253,222,935,000.00</b>	<b>312,363,345,700</b>	<b>451,626,582,400</b>	
I2038 On 31/01/2038 Spot Bond			4.57000	127.79987	4.57000	127.77613			590,878,918,674,000.00	129,295,168,200	436,505,797,700	
<b>Total I2038 SPOT</b>									<b>590,878,918,674,000.00</b>	<b>129,295,168,200</b>	<b>436,505,797,700</b>	
<b>Total For I2038</b>									<b>590,878,918,674,000.00</b>	<b>129,295,168,200</b>	<b>436,505,797,700</b>	
I2046 On 31/03/2046 Spot Bond			4.58000	112.84881	4.55000	113.37473			692,507,700,526,000.00	151,202,554,700	496,161,912,200	
<b>Total I2046 SPOT</b>									<b>692,507,700,526,000.00</b>	<b>151,202,554,700</b>	<b>496,161,912,200</b>	
<b>Total For I2046</b>									<b>692,507,700,526,000.00</b>	<b>151,202,554,700</b>	<b>496,161,912,200</b>	
I2050 On 31/12/2050 Spot Bond			4.59000	115.30484	4.45000	118.18712			577,253,558,475,000.00	125,763,302,500	486,480,424,600	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total I2050 SPOT</b>									<b>'7,253,558,475,000.00</b>	<b>125,763,302,500</b>	<b>486,480,424,60</b>
<b>Total For I2050</b>									<b>'7,253,558,475,000.00</b>	<b>125,763,302,500</b>	<b>486,480,424,60</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.04194			0.00	0	130,000,00
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
IBG02 On 07/02/2027 Spot Bond					0.00000	99.78450			0.00	0	290,000,00
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
IBL109 On 07/12/2023 Spot Bond			4.82000	329.43546	4.82000	329.37185			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.12112			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.13766			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02149			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	100.69286			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	99.84921			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	100.94419			0.00	0	
<b>Total IBL136 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>									<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.35011			0.00	0	
<b>Total IBL137 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>									<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.28208			0.00	0	
<b>Total IBL138 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	99.88024				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.14110				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.99396				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	101.47062				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	101.51541				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	99.88228				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.48853				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.13656				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.43985				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	99.96145				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	100.67906				0.00	0	20,000,00
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
IBL163 On 13/04/2026 Spot Bond					0.00000	100.69479				0.00	0	
<b>Total IBL163 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 IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.15828				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.70089				0.00	0	400,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.56001				0.00	0	1,010,000,00
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,00</b>
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	<b>1,010,000,00</b>
IBL178 On 19/07/2026 Spot Bond					0.00000	100.22434				0.00	0	50,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	101.54338				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	101.77318				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.10650				0.00	0	260,000,00
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
IBL191 On 10/09/2026 Spot Bond					0.00000	100.83619				0.00	0	630,000,00
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>630,000,00</b>
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	<b>630,000,00</b>
IBL192 On 08/10/2026 Spot Bond					0.00000	100.76368				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>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.15613				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.08768				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	101.21077				0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
IBL201 On 02/12/2026 Spot Bond					0.00000	100.89417				0.00	0	470,000,00
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
IBL202 On 02/12/2022 Spot Bond					0.00000	100.61500				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.48354				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.42877				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.24623				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.37400				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.30885				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.33421				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	99.93816				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			6.73500	6.73500	6.73500	99.77205				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/02/2023 Spot Bond			6.73500	6.73500	6.73500	99.77113				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL213 On 22/02/2023 Spot Bond			6.73500	6.73500	6.73500	99.77850				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			6.73500	6.73500	6.73500	99.76622				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	100.77396				0.00	0	590,000,00
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
IBL216 On 18/03/2025 Spot Bond					0.00000	101.16774				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.07074				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			9.62500	9.62500	9.62500	100.15883				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.40596				0.00	0	280,000,00
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
IBL220 On 31/03/2027 Spot Bond					0.00000	99.08182				0.00	0	280,000,00
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</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			8.18500	8.18500	8.18500	99.74448				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.11906				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	99.93096				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.57144				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	99.71529				0.00	0	330,000,00
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
IBL227 On 25/05/2027 Spot Bond					0.00000	96.10623				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.40144				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.27446				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.31724				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.12804				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			9.08500	9.08500	9.08500	103.19739				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.05676				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.08871				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.40315				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	97.75198				0.00	0	340,000,00

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 IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
IBL237 On 08/07/2024 Spot Bond					0.00000	101.09689				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	100.63888				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	100.63990				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	103.93530				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.37622				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.39139				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.21681				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			10.02500	10.02500	10.02500	99.18715				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	99.95521				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	101.07969				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.13500	103.09198	8.13500	102.03328				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL249 On 11/04/2024 Spot Bond					0.00000	100.71763				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>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.15453				0.00	0	
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.98000	103.98724	8.98000	103.96242				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			7.35000	99.81909	7.35000	104.80645				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	101.61471				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.66500	104.35596	9.66500	104.32920				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.13000	100.81504	11.13000	100.81538				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			10.22500	106.69597	10.22500	106.66690				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.20322				0.00	1,260,000,000	630,000,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.52358				0.00	0	500,000,000
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.10808				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.15268				0.00	0	13,500,000,000
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG17</b>										0.00	0	13,500,000.00
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.00148				0.00	0	
<b>Total IDCG19 SPOT</b>										0.00	0	
<b>Total For IDCG19</b>										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.09580				0.00	0	
<b>Total IDCG21 SPOT</b>										0.00	0	
<b>Total For IDCG21</b>										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.65846				0.00	0	
<b>Total IDCG22 SPOT</b>										0.00	0	
<b>Total For IDCG22</b>										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.97344				0.00	0	
<b>Total IDCG23 SPOT</b>										0.00	0	
<b>Total For IDCG23</b>										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.20423				0.00	0	
<b>Total IDCP07 SPOT</b>										0.00	0	
<b>Total For IDCP07</b>										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.97500	103.30601	8.97500	103.28122				0.00	0	
<b>Total IFC01 SPOT</b>										0.00	0	
<b>Total For IFC01</b>										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.87861				0.00	0	994,000.00
<b>Total INLV01 SPOT</b>										0.00	0	994,000.00
<b>Total For INLV01</b>										0.00	0	994,000.00
INLV05 On 22/03/2023 Spot Bond					0.00000	102.70031				0.00	0	
<b>Total INLV05 SPOT</b>										0.00	0	
<b>Total For INLV05</b>										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.76153				0.00	0	
<b>Total INLV06 SPOT</b>										0.00	0	
<b>Total For INLV06</b>										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.47411				0.00	0	
<b>Total INLV07 SPOT</b>										0.00	0	
<b>Total For INLV07</b>										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.34970				0.00	0	
<b>Total INLV08 SPOT</b>										0.00	0	
<b>Total For INLV08</b>										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.22277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.84940				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.14807				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.18600				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.10414				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.17503				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	100.63513				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.13169				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.13301				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.38401				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.00343				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	100.97317				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	101.27786				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	99.89920				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	101.74285				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			5.15000	206.00191	5.15000	205.96018				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.29001				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			5.05000	207.00946	5.05000	206.96808				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.88237				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	101.57907				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	101.63097				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.31335				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.67869				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC153</b>									<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC155 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.27432			0.00	0	
<b>Total IVC159 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>									<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.45101			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	100.85137			0.00	0	
<b>Total IVC178 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>									<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.08037			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			7.86000	102.92426	7.86000	102.90226			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	101.77508			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	101.75259			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			7.36500	102.01467	7.36500	101.99462			0.00	0	
<b>Total IVC194 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>									<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.40959			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			7.91000	101.22248	7.91000	101.20079			0.00	0	
<b>Total IVC200 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>									<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.50467			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.85000	101.20987	7.85000	101.18834				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	99.93891				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			6.56000	6.56000	6.56000	102.79136				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.37876				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.06493				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			8.21000	8.21000	8.21000	101.16988				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			8.91000	8.91000	8.91000	100.49861				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.42395				0.00	780,000,000	390,000,000
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
<b>Total For IVC213</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	100.39285				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.83500	6.83500	6.83500	100.70975				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC216 On 22/04/2025 Spot Bond			8.58500	100.27923	8.58500	100.25607				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			5.91500	100.71639	5.91500	100.83747				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.16322				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	102.69280				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.44784				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	99.87216				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	101.06941				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	101.50636				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			9.59500	9.59500	9.59500	99.88468				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	100.92553				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			8.57000	8.57000	8.57000	101.08674				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	100.69063				0.00	0	
<b>Total IVC231 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 IVC231</b>										<b>0.00</b>	<b>0</b>	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.64469				0.00	0	
<b>Total IVZ114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ114</b>										<b>0.00</b>	<b>0</b>	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.66333				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			6.85000	6.85000	6.85000	99.58882				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>	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.60744				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			6.85000	6.85000	6.85000	99.47727				0.00	0	
<b>Total IVZ124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ124</b>										<b>0.00</b>	<b>0</b>	
IVZ125 On 15/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.34271				0.00	0	
<b>Total IVZ125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ125</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.35434				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	101.62776				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>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.81478				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.51539				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	100.61977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.86101				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>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.39874				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.23981				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.24311				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 18/02/2025 Spot Bond					0.00000	99.91807				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.42200				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.73264				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.75393				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>	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.03566				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.06307				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>	
KW01 On 31/10/2027 Spot Bond			9.72500	115.15489	9.72500	115.12469				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL08 On 28/02/2023 Spot Bond					0.00000	101.94024				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	103.81719				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.80096				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.35063				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	100.92932				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.14446				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.15473				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.87097				0.00	120,000,000	30,000,00
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.87258				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.87016				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	101.66128				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	101.80507				0.00	0	
<b>Total MAR02B 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 MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.94234				0.00	0	9,970,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,970,000,00</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>9,970,000,00</b>
MBF07: On 28/05/2024 Spot Bond					0.00000	101.52853				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.06025				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.49593				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.95035				0.00	400,000,000	100,000,00
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For MBF073</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	99.83721				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.38803				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.27153				0.00	0	14,500,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,500,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>14,500,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	101.86360				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.31691				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	101.25615				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.02041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.97500	8.97500	8.97500	108.42827				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	101.66116				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	101.97128				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	102.18658				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.62500	102.91779	9.62500	102.89135				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	102.66052				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.87500	92.87523	9.87500	93.19310				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	99.97099				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.44500	97.74032	10.44500	97.71327				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	102.57872				0.00	590,000,000	795,000,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>590,000,000</b>	<b>795,000,000</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>590,000,000</b>	<b>795,000,000</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	102.02089				0.00	120,000,000	30,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	103.22867				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	100.72757				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.47405				0.00	0	300,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	102.78617				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	101.93677				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.53926				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.05742				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.22377				0.00	120,000,000	30,000,00
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For MTN22</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
MTN23 On 29/01/2026 Spot Bond			9.57000	98.93563	9.57000	98.91050				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	104.09393				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	101.94685				0.00	0	500,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	102.57457				0.00	0	
<b>Total MTN26 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 MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.36416				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	101.63708				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	101.86929				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	102.61134				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	101.31495				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	101.43453				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.29214				0.00	2,500,000,000	2,500,000,000
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
MTN35 On 14/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	93,000,000,000	70,500,000,000	
<b>Total MTN35 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>93,000,000,000</b>	<b>70,500,000,000</b>	
<b>Total For MTN35</b>									<b>10,000,000,000,000.00</b>	<b>93,000,000,000</b>	<b>70,500,000,000</b>	
MTN36 On 14/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			640,000,000,000,000.00	156,400,000,000	85,700,000,000	
<b>Total MTN36 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>156,400,000,000</b>	<b>85,700,000,000</b>	
<b>Total For MTN36</b>									<b>10,000,000,000,000.00</b>	<b>156,400,000,000</b>	<b>85,700,000,000</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	99.84649				0.00	120,000,000	30,000,000
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
MWAR( On 22/11/2023 Spot Bond					0.00000	99.83898				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.07594				0.00	120,000,000	30,000,000

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 MWAR06 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
MWAR(On 22/11/2024 Spot Bond					0.00000	99.84074				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	99.84087				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	101.06183				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	101.28569				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	101.47579				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	101.65050				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			8.50000	99.93019	8.50000	99.90694				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			8.88000	103.69258	8.88000	103.66809				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			10.50500	103.03816	10.50500	103.00950				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.61201				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.31753				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NBG05/ On 25/10/2024 Spot Bond					0.00000	100.47889				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06/ On 29/07/2028 Spot Bond					0.00000	100.31501				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07/ On 15/12/2028 Spot Bond					0.00000	101.16835				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			8.42500	103.15846	8.42500	103.13494				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16/ On 12/02/2025 Spot Bond			8.68300	103.94850	8.68300	103.92449				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			9.25500	102.67421	9.25500	102.64870				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			9.17500	108.26151	9.17500	108.23498				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			9.45000	107.76106	9.45000	107.73401				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			7.76000	99.93626	7.76000	99.91503				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			8.10300	106.68716	8.10300	106.66413				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			9.14500	106.97869	9.14500	106.95270				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			8.26000	8.26000	8.26000	103.13605				0.00	0	
<b>Total NBK25A 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 NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.74115				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>	
NBK26I On 10/05/2023 Spot Bond			100.00000	71.20204	100.00000	71.07042				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>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.47458				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>	
NBK27I On 10/05/2026 Spot Bond			9.07000	106.27671	9.07000	106.25066				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>	
NBK28I On 02/08/2023 Spot Bond			8.36500	103.97276	8.36500	103.94961				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>	
NBK29I On 31/07/2026 Spot Bond			9.21500	107.01156	9.21500	106.98537				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>	
NBK30I On 20/02/2024 Spot Bond			8.45000	103.61949	8.45000	103.59619				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>	
NBK31I On 09/11/2023 Spot Bond			8.26000	101.24082	8.26000	101.21818				0.00	0	1,000,000,00
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.20837				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	100.50550				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	102.99386				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	81.02566				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.68707				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.79826				0.00	0	230,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.16080				0.00	280,000,000	70,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,00</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	100.60359				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	101.94635				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.43495				0.00	0	4,675,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,675,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>4,675,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.96456				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	102.00103				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.25365				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	102.18485				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.62017				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.39426				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.71235				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.61445				0.00	0	40,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.75578				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.32192				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.61689				0.00	1,100,000,000	640,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>640,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>640,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.08631				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.16398				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.47000	101.88161	10.47000	101.85290				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.15637				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			10.12500	102.07157	10.12500	102.04372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.16398				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.17601				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.19123				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.58501				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	101.58501				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	101.87919				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	101.97777				0.00	20,000,000,000	16,850,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>16,850,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>16,850,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.38479				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.66527				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	101.97421				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	105.82492				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.13883				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.13559				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	102.87310				0.00	0	
<b>Total NGLT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT11</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.04245				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.91515				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT105 On 22/05/2025 Spot Bond					0.00000	104.85032				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT106 On 05/08/2025 Spot Bond					0.00000	104.04394				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT107 On 19/11/2025 Spot Bond					0.00000	103.78150				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>	
NGT108 On 08/09/2026 Spot Bond					0.00000	105.50182				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT109 On 04/11/2026 Spot Bond					0.00000	100.30253				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>	
NGT110 On 27/12/2026 Spot Bond					0.00000	101.58359				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>	
NGT111 On 23/04/2027 Spot Bond					0.00000	100.60035				0.00	0	
<b>Total NGT111 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 NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.80712				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.52307				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	103.68246				0.00	0	6,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.09543				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.13693				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	101.91976				0.00	0	500,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	103.09046				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	101.34536				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>	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.63017				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			5.38500	5.38500	5.38500	231.39093				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			3.86000	3.86000	3.86000	219.40640				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			3.90500	3.90500	3.90500	163.63553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.87500	4.87500	4.87500	113.77444				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			5.32000	5.32000	5.32000	116.75017				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			4.01000	4.01000	4.01000	163.27221				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	274.62941	3.45000	274.58648			193,200,000,000.00	56,000,000	28,000,000	
<b>Total NILB12 SPOT</b>									<b>193,200,000,000.00</b>	<b>56,000,000</b>	<b>28,000,000</b>	
<b>Total For NILB12</b>									<b>193,200,000,000.00</b>	<b>56,000,000</b>	<b>28,000,000</b>	
NILB13 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	163.96511				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			3.50500	3.50500	3.50500	223.28123				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			3.65000	221.72517	3.65000	221.68917				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.34000	90.94413	5.34000	116.47203				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.28888				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	142.11247				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.95783				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	100.25097				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.83748				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	99.82416				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.94857				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	129.34515				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.87157				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.84453				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.37135				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</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>	

Contract Details	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 NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02481				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	161.42662				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	153.70916				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.29891				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	95.77044				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	87.30550				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	95.76238				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.35121				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	95.68406				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	94.48806				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.33618				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.26533				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.21110				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	101.25889				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	101.21110				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	97.11385				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	94.38374				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.19270				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	101.32496				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			10.50500	10.50500	10.50500	100.37749				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			10.08000	10.08000	10.08000	104.06723				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN179 On 15/09/2028 Spot Bond			10.10500	10.10500	10.10500	102.79715				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	99.57015				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	123.67000				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	115.80000				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	126.27000				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	124.08000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.67970				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	
<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>	
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>	

Contract Details	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 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 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>	
NNF08 On 23/01/2023 Spot Bond					0.00000	100.47503				0.00	0	
<b>Total NNF087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF087</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 27/01/2023 Spot Bond					0.00000	100.36332				0.00	0	
<b>Total NNF088 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF088</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.52084				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	89.26943				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	101.92647				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.75826				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	101.81588				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	101.83911				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.20354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.85130				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	101.97851				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.88558				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	112.01434				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	101.59512				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 31/05/2023 Spot Bond			5.25000	212.59372	5.25000	212.55023				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			11.23500	110.00953	11.23500	109.97668				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	18.46944	100.00000	18.42856				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.25488				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.94424				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.43750				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	101.65508				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	100.38780				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	101.83133				0.00	0	300,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	101.28998				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	101.49290				0.00	0	500,000,00
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.07724				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	101.18789				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	99.86039				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.39500	107.06832	8.39500	107.04400				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			8.80000	108.20723	8.80000	108.18149				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	101.79704				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.66265				0.00	0	
<b>Total OML12 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 OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.48333				0.00	0	500,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	101.16262				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	100.37359				0.00	1,200,000,000	600,000,00
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For OML15</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.47882				0.00	120,000,000	30,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.16928				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	100.67893				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	100.76445				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	101.64162				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.83192				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	101.62546				0.00	400,000,000	100,000,00
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For PMM58</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
R186 On 21/12/2026 Spot Bond			8.70500	110.30318	8.72500	110.20723				181,260,940,070,500.00	1,743,970,240,100	1,097,744,002,200
<b>Total R186 SPOT</b>										<b>181,260,940,070,500.00</b>	<b>1,743,970,240,100</b>	<b>1,097,744,002,200</b>
<b>Total For R186</b>										<b>181,260,940,070,500.00</b>	<b>1,743,970,240,100</b>	<b>1,097,744,002,200</b>
R197 On 07/12/2023 Spot Bond			3.60000	333.46699	3.75000	332.91251				44,704,044,000,000.00	12,417,790,000	546,987,545,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R197 SPOT</b>									<b>14,704,044,000,000.00</b>	<b>12,417,790,000</b>	<b>546,987,545,000</b>
<b>Total For R197</b>									<b>14,704,044,000,000.00</b>	<b>12,417,790,000</b>	<b>546,987,545,000</b>
R202 On 07/12/2033 Spot Bond			4.48000	250.54054	4.38500	252.60781			40,367,142,144,000.00	9,010,522,800	116,931,810,300
<b>Total R202 SPOT</b>									<b>10,367,142,144,000.00</b>	<b>9,010,522,800</b>	<b>116,931,810,300</b>
<b>Total For R202</b>									<b>10,367,142,144,000.00</b>	<b>9,010,522,800</b>	<b>116,931,810,300</b>
R2023 On 28/02/2023 Spot Bond			7.24000	101.77547	7.26000	101.74996			912,399,843,552,000.00	264,143,624,800	523,726,800,300
<b>Total R2023 SPOT</b>									<b>12,399,843,552,000.00</b>	<b>264,143,624,800</b>	<b>523,726,800,300</b>
<b>Total For R2023</b>									<b>12,399,843,552,000.00</b>	<b>264,143,624,800</b>	<b>523,726,800,300</b>
R2030 On 31/01/2030 Spot Bond			10.18500	91.35578	10.26500	90.95890			940,513,138,604,500.00	2,056,015,035,700	2,053,100,852,100
<b>Total R2030 SPOT</b>									<b>10,513,138,604,500.00</b>	<b>056,015,035,700</b>	<b>053,100,852,100</b>
<b>Total For R2030</b>									<b>10,513,138,604,500.00</b>	<b>056,015,035,700</b>	<b>053,100,852,100</b>
R2032 On 31/03/2032 Spot Bond			10.68500	86.84779	10.75500	86.45521			383,982,507,595,000.00	878,238,887,000	784,008,331,900
<b>Total R2032 SPOT</b>									<b>13,982,507,595,000.00</b>	<b>878,238,887,000</b>	<b>784,008,331,900</b>
<b>Total For R2032</b>									<b>13,982,507,595,000.00</b>	<b>878,238,887,000</b>	<b>784,008,331,900</b>
R2035 On 28/02/2035 Spot Bond			11.07000	87.30651	11.10000	87.10282			600,732,291,148,000.00	1,047,943,296,400	756,262,797,800
<b>Total R2035 SPOT</b>									<b>10,732,291,148,000.00</b>	<b>047,943,296,400</b>	<b>756,262,797,800</b>
<b>Total For R2035</b>									<b>10,732,291,148,000.00</b>	<b>047,943,296,400</b>	<b>756,262,797,800</b>
R2037 On 31/01/2037 Spot Bond			11.22000	83.36493	11.25000	83.16007			478,062,477,084,000.00	577,367,422,200	621,301,745,700
<b>Total R2037 SPOT</b>									<b>8,062,477,084,000.00</b>	<b>577,367,422,200</b>	<b>621,301,745,700</b>
<b>Total For R2037</b>									<b>8,062,477,084,000.00</b>	<b>577,367,422,200</b>	<b>621,301,745,700</b>
R2040 On 31/01/2040 Spot Bond			11.30000	85.32792	11.31000	85.23760			613,365,680,000,000.00	585,253,600,000	792,341,395,200
<b>Total R2040 SPOT</b>									<b>13,365,680,000,000.00</b>	<b>585,253,600,000</b>	<b>792,341,395,200</b>
<b>Total For R2040</b>									<b>13,365,680,000,000.00</b>	<b>585,253,600,000</b>	<b>792,341,395,200</b>
R2044 On 31/01/2044 Spot Bond			11.26500	82.39818	11.27500	82.30708			694,597,985,380,500.00	860,594,583,700	694,027,814,400
<b>Total R2044 SPOT</b>									<b>14,597,985,380,500.00</b>	<b>860,594,583,700</b>	<b>694,027,814,400</b>
<b>Total For R2044</b>									<b>14,597,985,380,500.00</b>	<b>860,594,583,700</b>	<b>694,027,814,400</b>
R2048 On 28/02/2048 Spot Bond			11.17500	81.51956	11.18500	81.42619			546,143,693,145,000.00	2,464,979,301,400	1,143,179,306,600
<b>Total R2048 SPOT</b>									<b>16,143,693,145,000.00</b>	<b>464,979,301,400</b>	<b>143,179,306,600</b>
<b>Total For R2048</b>									<b>16,143,693,145,000.00</b>	<b>464,979,301,400</b>	<b>143,179,306,600</b>
R209 On 31/03/2036 Spot Bond			11.08000	67.50732	11.11500	67.30586			556,957,000,000,000.00	321,025,000,000	838,206,667,000
<b>Total R209 SPOT</b>									<b>16,957,000,000,000.00</b>	<b>321,025,000,000</b>	<b>338,206,667,000</b>
<b>Total For R209</b>									<b>16,957,000,000,000.00</b>	<b>321,025,000,000</b>	<b>338,206,667,000</b>
R210 On 31/03/2028 Spot Bond			3.25000	226.14716	3.15000	227.23454			55,035,651,450,000.00	16,934,046,600	401,631,618,600
<b>Total R210 SPOT</b>									<b>15,035,651,450,000.00</b>	<b>16,934,046,600</b>	<b>401,631,618,600</b>
<b>Total For R210</b>									<b>15,035,651,450,000.00</b>	<b>16,934,046,600</b>	<b>401,631,618,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			10.56000	82.12338	10.63000	81.76941			205,751,290,528,000.00	777,059,781,300	328,832,103,90
<b>Total R213 SPOT</b>									<b>15,751,290,528,000.00</b>	<b>777,059,781,300</b>	<b>328,832,103,90</b>
<b>Total For R213</b>									<b>15,751,290,528,000.00</b>	<b>777,059,781,300</b>	<b>328,832,103,90</b>
R214 On 28/02/2041 Spot Bond			11.17500	65.25343	11.19000	65.15162			160,105,805,000,000.00	103,812,600,000	526,923,029,50
<b>Total R214 SPOT</b>									<b>10,105,805,000,000.00</b>	<b>103,812,600,000</b>	<b>526,923,029,50</b>
<b>Total For R214</b>									<b>10,105,805,000,000.00</b>	<b>103,812,600,000</b>	<b>526,923,029,50</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.57812			0.00	0	1,500,000,00
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.42598			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.70230			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.33979			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.50151			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	101.13049			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	101.10404			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.25674			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	101.74798			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	101.38161			0.00	0	
<b>Total RDFB27 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 RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.05650				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	101.07602				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	101.12381				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	101.16859				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	100.31293				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	95.61460				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	102.09316				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	100.02800				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>	
RED30: On 17/11/2023 Spot Bond					0.00000	99.93313				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.48266				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	102.06071				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	100.16902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.01149				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.25672				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	101.54088				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.51683				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.94570				0.00	120,000,000	30,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.72491				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.15146				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	100.72377				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.09066				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	101.07073				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	101.14852				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.11204				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	101.21700				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	101.17198				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	101.38428				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	101.31840				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	102.94567				0.00	4,500,000,000	622,500,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>622,500,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>622,500,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.15000	104.47697	9.15000	104.45144			352,260,360,000.00		38,498,400	19,249,200
<b>Total RW23 SPOT</b>									<b>352,260,360,000.00</b>		<b>38,498,400</b>	<b>19,249,200</b>
<b>Total For RW23</b>									<b>352,260,360,000.00</b>		<b>38,498,400</b>	<b>19,249,200</b>
RW28 On 10/12/2028 Spot Bond			11.44500	99.28752	11.44500	99.25733			1,056,394,101,000.00		92,301,800	46,150,900
<b>Total RW28 SPOT</b>									<b>1,056,394,101,000.00</b>		<b>92,301,800</b>	<b>46,150,900</b>
<b>Total For RW28</b>									<b>1,056,394,101,000.00</b>		<b>92,301,800</b>	<b>46,150,900</b>
RW31 On 30/06/2031 Spot Bond			11.93000	97.43710	11.93000	97.40626			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	101.70158				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.94500	98.55728	10.94500	98.52859				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.49538			0.00	0	60,000,00
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	100.62629			0.00	0	680,000,00
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>680,000,00</b>
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	<b>680,000,00</b>
SBS20 On 15/05/2026 Spot Bond			9.25500	102.35703	9.25500	102.33146			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	102.67852			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			8.94000	103.78459	8.94000	103.75993			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			9.26000	96.67741	9.26000	96.65363			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			9.59000	104.89158	9.59000	104.86473			0.00	0	
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.71500	103.90311	8.71500	103.87863			0.00	0	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.90000	103.06564	8.90000	103.04126			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.46000	99.14337	10.46000	99.11591			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			8.40500	99.90798	8.40500	99.93096			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.07500	104.13322	9.07500	104.10770				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.74500	104.28584	9.74500	104.25843				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			7.15500	103.47909	7.15500	103.45916				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	100.36162				0.00	120,000,000	90,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>90,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>120,000,000</b>	<b>90,000,000</b>
SBS51 On 31/01/2024 Spot Bond			8.57500	8.57500	8.57500	104.16829				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.44446				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.24966				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	102.23727				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.16366				0.00	0	300,000,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.73283				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.71369				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	100.84510				0.00	0	330,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.09467				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.43240				0.00	0	150,000,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.24860				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.09946				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	101.49911				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.28256				0.00	0	350,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.11341				0.00	0	350,000,00
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	99.66825				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.46780				0.00	0	280,000,00
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	100.48810				0.00	0	340,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.37123				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS76</b>										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.57228				0.00	0	
<b>Total SBS77 SPOT</b>										0.00	0	
<b>Total For SBS77</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.65000	329.99278	4.65000	329.93054				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.38500	5.38500	5.38500	231.39093				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.73716				0.00	0	380,000,00
<b>Total SBSS01 SPOT</b>										0.00	0	380,000,00
<b>Total For SBSS01</b>										0.00	0	380,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.32734				0.00	0	440,000,00
<b>Total SBSS02 SPOT</b>										0.00	0	440,000,00
<b>Total For SBSS02</b>										0.00	0	440,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.23887				0.00	0	
<b>Total SBT103 SPOT</b>										0.00	0	
<b>Total For SBT103</b>										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.77622				0.00	0	
<b>Total SBT104 SPOT</b>										0.00	0	
<b>Total For SBT104</b>										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										0.00	0	
<b>Total For SBT105</b>										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.75821				0.00	0	
<b>Total SBT106 SPOT</b>										0.00	0	
<b>Total For SBT106</b>										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	101.10378				0.00	0	
<b>Total SBT107 SPOT</b>										0.00	0	
<b>Total For SBT107</b>										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.99576				0.00	0	
<b>Total SBT108 SPOT</b>										0.00	0	
<b>Total For SBT108</b>										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	100.51874				0.00	0	156,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>156,500,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>156,500,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.50365				0.00	500,000,000	500,000,00
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
SBT203 On 03/12/2023 Spot Bond			9.11500	105.95545	9.11500	105.92965				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.62674				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.27868				0.00	0	552,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>552,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>552,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	106.02365				0.00	0	449,500,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>449,500,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>449,500,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	104.09882				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.10442				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.26250				0.00	0	900,000,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	100.32907				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.67500	96.64301	9.67500	96.61820				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	103.30849				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.33165				0.00	120,000,000	30,000,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.99982				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.99962				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.99996				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.99980				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.00000				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	99.99996				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	99.99992				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.99976				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			8.95500	102.19915	8.95500	102.17495				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	101.60883				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.49030				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	100.61611				0.00	300,000,000	75,000,00
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>75,000,00</b>
<b>Total For SOL01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>75,000,00</b>
SOL02 On 17/10/2027 Spot Bond					0.00000	100.62778				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	101.87282				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	101.60615				0.00	0	120,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.63404				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	101.61046				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	101.64289				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	101.81468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 15/03/2024 Spot Bond					0.00000	101.84165				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>	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.57048				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>	
SPG007 On 15/10/2024 Spot Bond					0.00000	101.17043				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 01/12/2023 Spot Bond					0.00000	102.09216				0.00	0	1,000,000,00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SPG010 On 12/07/2025 Spot Bond					0.00000	100.71704				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>	
SPG011 On 12/07/2023 Spot Bond					0.00000	100.69606				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	100.57762				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	101.16803				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	161.07930				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 21/12/2026 Spot Bond			8.70000	110.32074	8.70000	110.29509				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			10.12000	84.24155	10.12000	84.21858				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN029 On 07/12/2023 Spot Bond					0.00000	100.15983				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.73726				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 13/10/2023 Spot Bond			8.66000	101.86881	8.66000	101.84509				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>	
SSN043 On 31/01/2038 Spot Bond			5.37000	116.08032	5.37000	116.05630				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>	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.11069				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>	
SSN046 On 30/04/2027 Spot Bond					0.00000	100.33841				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>	
SSN047 On 05/04/2027 Spot Bond					0.00000	101.28389				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>	
SSN050 On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	329.50317				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>	
SSN058 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>	
SSN062 On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	163.11681				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>	
SSN063 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	114.68330				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>	
SSN064 On 31/03/2029 Spot Bond			4.82500	4.82500	4.82500	114.10714				0.00	0	
<b>Total SSN064 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 SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.33000	4.33000	4.33000	214.39418				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.62341				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.59996				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.24996				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.22670				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	109.02921				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.29521				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.17077				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	100.74894				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	101.65328				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	101.37720				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.17938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	233.92230				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.24057				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.79420				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.44464				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			10.93000	87.96550	10.93000	87.94007				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.31793				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 31/03/2028 Spot Bond			4.31000	214.64343	4.31000	214.60478				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN104 On 07/12/2033 Spot Bond			5.44000	230.33588	5.44000	230.28762				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>	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.01910				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>	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.33429				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/12/2022 Spot Bond					0.00000	101.14688				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.33466				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 27/10/2023 Spot Bond					0.00000	97.25574				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	96.95683				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 09/11/2023 Spot Bond					0.00000	97.49800				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.64200				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	101.52704				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	101.22624				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	102.36317				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	101.73035				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	106.08359				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			4.52722	113.81355	4.52722	113.79238				0.00	0	
<b>Total SSN175 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 SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN175 On 31/12/2050 Spot Bond			4.55930	47.64397	4.55930	115.91182				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN176 On 30/11/2022 Spot Bond					0.00000	101.38106				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>	
SSN177 On 28/09/2027 Spot Bond					0.00000	101.47064				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>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.94558				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST202 On 31/08/2027 Spot Bond					0.00000	101.62574				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	104.76010				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			9.21500	100.61102	9.21500	100.58613			10,337,387,000.00	1,121,800	560,900	
<b>Total SZ25 SPOT</b>									<b>10,337,387,000.00</b>	<b>1,121,800</b>	<b>560,900</b>	
<b>Total For SZ25</b>									<b>10,337,387,000.00</b>	<b>1,121,800</b>	<b>560,900</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.70815			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	101.69650			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	101.62036			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	101.73425			0.00	200,000,000	50,000,000	
<b>Total T17A13 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
<b>Total For T17A13</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.66638			0.00	0		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.64314				0.00	0	30,000,00
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
T17A23 On 21/02/2026 Spot Bond					0.00000	101.66638				0.00	0	20,000,00
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
T17A31 On 21/02/2026 Spot Bond			7.34500	101.30281	7.34500	101.28295				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.85500	101.42448	7.85500	101.40325				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.97832				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	101.00713				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	99.93969				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	99.99961				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	101.07315				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	101.48870				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.16142				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.28676				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	101.77065				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>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.67391				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.52220				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.50903				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.87989				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.59419				0.00	0	1,000,000,0€
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
TFS169 On 30/11/2024 Spot Bond					0.00000	101.26985				0.00	0	500,000,0€
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
TFS170 On 30/11/2026 Spot Bond					0.00000	101.19249				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	99.90467				0.00	200,000,000	50,000,0€
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,0€</b>
<b>Total For TFS171</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,0€</b>
TFS172 On 22/02/2027 Spot Bond					0.00000	99.96518				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.71305				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			10.28500	10.28500	10.28500	104.73293				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.69811				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.65734				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	101.76434				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	101.74901				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	101.72890				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	101.87365				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	101.84601				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	101.81783				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	102.56258				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	102.43814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.31314				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	101.66663				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.62500	101.76825	8.62500	101.74490				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.67826				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	101.67128				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.89500	101.12829	5.89500	101.11233				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	101.72245				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	101.96735				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	101.81083				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	101.79455				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	101.90618				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.87594				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	102.29449				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	102.49209				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	102.37586				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.77097				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	101.73611				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	101.72449				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	101.85463				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	101.80118				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.79421				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	102.28213				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	102.19618				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.14275				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	101.50381				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	101.53873				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>	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.03231				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	101.12041				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	101.24627				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	100.93049				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			8.94000	102.93032	8.94000	102.90545				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.38229				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	100.70160				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			9.19500	100.75679	9.19500	100.73190				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.81199				0.00	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
<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	101.88326				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	101.98905				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	100.54747				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.29000	101.66565	9.29000	101.64015			179,133,496,000.00	19,282,400	209,641,200	
<b>Total TN23 SPOT</b>									<b>179,133,496,000.00</b>	<b>19,282,400</b>	<b>209,641,200</b>	
<b>Total For TN23</b>									<b>179,133,496,000.00</b>	<b>19,282,400</b>	<b>209,641,200</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	51.58722	100.00000	51.47179			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			9.57500	102.09172	9.57500	102.06578			731,495,530,000.00	76,396,400	1,716,998,200	
<b>Total TN25 SPOT</b>									<b>731,495,530,000.00</b>	<b>76,396,400</b>	<b>1,716,998,200</b>	
<b>Total For TN25</b>									<b>731,495,530,000.00</b>	<b>76,396,400</b>	<b>1,716,998,200</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.22506	100.00000	21.17833			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			11.03500	92.01493	11.03500	91.98762			391,742,500,000.00	35,500,000	21,085,500,000	
<b>Total TN27 SPOT</b>									<b>391,742,500,000.00</b>	<b>35,500,000</b>	<b>21,085,500,000</b>	
<b>Total For TN27</b>									<b>391,742,500,000.00</b>	<b>35,500,000</b>	<b>21,085,500,000</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.52687	100.00000	10.50331			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			11.19500	98.66847	11.19500	98.63926			0.00	0		
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>		
TN30 On 09/10/2030 Spot Bond			11.82500	94.38974	11.82500	94.35995			199,842,500,000.00	16,900,000	1,616,900,000	
<b>Total TN30 SPOT</b>									<b>199,842,500,000.00</b>	<b>16,900,000</b>	<b>1,616,900,000</b>	
<b>Total For TN30</b>									<b>199,842,500,000.00</b>	<b>16,900,000</b>	<b>1,616,900,000</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
TN30/R On 09/10/2030 Spot Bond			8.00000	115.50739	8.00000	115.48250				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			12.30700	97.33175	12.30700	97.30017				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			12.37000	89.52823	12.37000	89.49872			162,047,000,000.00		13,100,000	633,100,000
<b>Total TN40 SPOT</b>									<b>162,047,000,000.00</b>		<b>13,100,000</b>	<b>633,100,000</b>
<b>Total For TN40</b>									<b>162,047,000,000.00</b>		<b>13,100,000</b>	<b>633,100,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.09913	10.75000	101.07005				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.18285				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.19834				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			5.81000	102.96194	5.81000	103.32348				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.27667				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.07708				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.09367				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.11651				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.74500	100.37449	7.74500	102.64932				0.00	0	
<b>Total TR5A31 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 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	0.00000				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>	
TRA3A: On 14/11/2022 Spot Bond			8.41500	99.95391	8.41500	99.97695				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	100.73433				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.66000	101.58030	8.66000	101.55664				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	100.73433				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.75500	100.61612	8.75500	100.59243				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.40483				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.24646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.20173				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B:On 20/06/2026 Spot Bond					0.00000	101.15608				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	101.45257				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.45257				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>	
TSP261On 07/02/2023 Spot Bond					0.00000	98.51099				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	98.39935				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	97.92063				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>	
TU1A11On 31/01/2025 Spot Bond					0.00000	100.78393				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>	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.42068				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.93079				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 28/11/2022 Spot Bond					0.00000	101.55540				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC42 On 02/12/2022 Spot Bond					0.00000	100.24582				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	101.27545				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	100.15332				0.00	0	
<b>Total TWC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC423</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.37703				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	100.34046				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	100.15530				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>	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.48750				0.00	0	
<b>Total TWC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC427</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.04500	102.80775	11.04500	102.77722				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.00003				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	99.94140				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.00004				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	99.99998				0.00	0	
<b>Total UU1A05 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 UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.99998				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	99.99998				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.99996				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.99996				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	100.82534				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	101.94715				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.02527				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.58109				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	101.81003				0.00	200,000,000	50,000,000
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For VKE18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
VKE19 On 27/08/2025 Spot Bond					0.00000	101.50830				0.00	400,000,000	100,000,000
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For VKE19</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
VKE20 On 27/08/2027 Spot Bond					0.00000	101.55094				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	101.33572				0.00	80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total WHL03 SPOT</b>									0.00	80,000,000	20,000,000
<b>Total For WHL03</b>									0.00	80,000,000	20,000,000
<b>Total for SPOT</b>									1.78e+017	387,856,123,018	323,970,922,158
<b>Total for SPOT :</b>									1.78e+017	387,856,123,018	323,970,922,158
<b>Total Futures</b>									1.78e+017	387,856,127,028	323,972,266,670
<b>Total Options</b>									58 465 040.90	31,304	103,820
<b>Grand Total:</b>									1.78e+017	387,856,158,332	323,972,370,450