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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/11/2022

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			12.36718	74.66159	12.43148	74.36461			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.53683	72.33319	12.60376	72.03089			0.00	0	
ES33	On	03/08/2023	Bond Future			12.70258	73.80144	12.77235	73.49319			0.00	0	
ES33	On	02/11/2023	Bond Future			12.87171	71.54222	12.94449	71.22770			0.00	0	
ES33	On	01/02/2024	Bond Future			13.08164	72.91381	13.15781	72.59296			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			12.58068	73.09627	12.64972	72.72370			0.00	0	4,15
ES42	On	04/05/2023	Bond Future			12.73372	70.26805	12.80552	69.88860			0.00	0	
ES42	On	03/08/2023	Bond Future			12.87889	71.69508	12.95351	71.30814			0.00	0	
ES42	On	02/11/2023	Bond Future			13.02658	68.92457	13.10425	68.52969			0.00	0	
ES42	On	01/02/2024	Bond Future			13.20033	70.24385	13.28130	69.84114			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,15</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,15</b>
I2025	On	02/02/2023	Bond Future			165.39929	165.39929	165.82700	165.82700			0.00	0	6,08

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023	Bond Future			168.64554	168.64554	169.08267	169.08267			0.00	0	
I2025	On	03/08/2023	Bond Future			170.32277	170.32277	170.76865	170.76865			0.00	0	
I2025	On	02/11/2023	Bond Future			173.86524	173.86524	174.32068	174.32068			0.00	0	
I2025	On	01/02/2024	Bond Future			175.42724	175.42724	175.88776	175.88776			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,08</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,08</b>
I2029	On	02/02/2023	Bond Future			118.58771	118.58771	119.28396	119.28396			0.00	0	1,38
I2029	On	04/05/2023	Bond Future			119.62313	119.62313	120.33334	120.33334			0.00	0	
I2029	On	03/08/2023	Bond Future			122.04971	122.04971	122.77471	122.77471			0.00	0	
I2029	On	02/11/2023	Bond Future			123.26175	123.26175	124.00075	124.00075			0.00	0	
I2029	On	01/02/2024	Bond Future			125.63194	125.63194	126.38477	126.38477			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,38</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,38</b>
I2033	On	02/02/2023	Bond Future			113.17470	113.17470	114.91493	114.91493			0.00	0	7,28
I2033	On	04/05/2023	Bond Future			114.01382	114.01382	115.78854	115.78854			0.00	0	
I2033	On	03/08/2023	Bond Future			116.32657	116.32657	118.13760	118.13760			0.00	0	
I2033	On	02/11/2023	Bond Future			117.32801	117.32801	119.17603	119.17603			0.00	0	
I2033	On	01/02/2024	Bond Future			119.58414	119.58414	121.46733	121.46733			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,28</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,28</b>
I2038	On	02/02/2023	Bond Future			124.20994	124.20994	125.51001	125.51001			0.00	0	4,08
I2038	On	04/05/2023	Bond Future			126.64794	126.64794	127.97439	127.97439			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			127.25546	127.25546	128.60855	128.60855			0.00	0	
I2038	On	02/11/2023	Bond Future			129.90255	129.90255	131.28402	131.28402			0.00	0	
I2038	On	01/02/2024	Bond Future			130.39549	130.39549	131.79960	131.79960			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,64</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,64</b>
I2046	On	02/02/2023	Bond Future			109.78220	109.78220	111.99162	111.99162			0.00	0	12,68
I2046	On	04/05/2023	Bond Future			109.90684	109.90684	112.15962	112.15962			0.00	0	4,98
I2046	On	03/08/2023	Bond Future			112.13674	112.13674	114.43552	114.43552			0.00	0	
I2046	On	02/11/2023	Bond Future			112.38515	112.38515	114.72999	114.72999			0.00	0	
I2046	On	01/02/2024	Bond Future			114.54492	114.54492	116.93442	116.93442			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,54</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,54</b>
I2050	On	02/02/2023	Bond Future			110.44145	110.44145	110.34411	110.34411			0.00	0	9,38
I2050	On	04/05/2023	Bond Future			112.60920	112.60920	112.51054	112.51054			0.00	0	3,38
I2050	On	03/08/2023	Bond Future			112.71036	112.71036	112.60971	112.60971			0.00	0	
I2050	On	02/11/2023	Bond Future			115.05495	115.05495	114.95233	114.95233			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			115.03432	115.03432	114.92588	114.92588			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			8.86733	106.61191	8.91136	106.46577		6.06	21,748,829.64	204	77,71
R186	On	04/05/2023	Bond Future			8.95382	108.67906	9.00132	108.53080		5.44	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.02655	105.55433	9.07816	105.40340		5.40	0.00	0	
R186	On	02/11/2023	Bond Future			9.08844	107.72789	9.14484	107.57407		4.63	0.00	0	
R186	On	01/02/2024	Bond Future			9.22904	104.46906	9.29134	104.31194		4.46	0.00	0	
<b>Total R186 Future</b>												<b>21,748,829.64</b>	<b>204</b>	<b>89,96</b>
R186	On	02/02/2023	Bond Future	8.34	Put			2,357.00000	2.35700	2,243,590	5.87	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			422.73000	0.42273	454,410	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,406.93000	2.40693	2,292,470	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			431.64000	0.43164	463,840	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,381.90000	2.38190	2,267,960	5.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			440.67000	0.44067	473,400	5.87	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,374.49000	1.37449	1,438,650	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,879.08000	1.87908	1,794,980	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,344.25000	1.34425	1,407,500	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,911.60000	1.91160	1,826,590	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,359.18000	1.35918	1,422,880	5.48	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,895.14000	1.89514	1,810,580	5.48	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,268.23000	1.26823	1,212,760	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,199.70000	3.19970	3,295,450	5.95	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,259.76000	1.25976	1,204,580	5.95	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,159.61000	3.15961	3,254,780	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,276.76000	1.27676	1,221,000	5.94	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,179.63000	3.17963	3,275,090	5.94	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,376.66000	2.37666	2,461,070	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,711.39000	1.71139	1,641,980	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,325.48000	4.32548	4,437,080	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			923.20000	0.92320	880,980	5.37	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			1,985.26000	1.98526	2,061,880	4.71	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,971.21000	1.97121	1,894,010	4.71	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,359.94000	2.35994	2,444,040	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,721.70000	1.72170	1,651,980	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,393.84000	2.39384	2,478,570	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,701.55000	1.70155	1,632,460	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,882.51000	1.88251	1,810,680	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,425.51000	2.42551	2,510,240	4.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,901.49000	1.90149	1,829,100	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,441.03000	2.44103	2,526,030	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,891.98000	1.89198	1,819,860	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,456.58000	2.45658	2,541,870	4.73	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>21,748,829.64</b>	<b>204</b>	<b>93,35</b>
R197	On	02/02/2023	Bond Future			329.32291	329.32291	329.53308	329.53308			0.00	0	9;
R197	On	04/05/2023	Bond Future			335.78582	335.78582	336.00212	336.00212			0.00	0	
R197	On	03/08/2023	Bond Future			333.52315	333.52315	333.74357	333.74357			0.00	0	
R197	On	02/11/2023	Bond Future			340.46129	340.46129	340.68687	340.68687			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			251.07888	251.07888	251.08270	251.08270			0.00	0	5,9;
R202	On	04/05/2023	Bond Future			256.00605	256.00605	256.01138	256.01138			0.00	0	
R202	On	03/08/2023	Bond Future			256.37930	256.37930	256.38478	256.38478			0.00	0	
R202	On	02/11/2023	Bond Future			261.71182	261.71182	261.71788	261.71788			0.00	0	
R202	On	01/02/2024	Bond Future			261.80894	261.80894	261.80748	261.80748			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			10.50318	87.98184	10.56740	87.69494		10.54	615,872.88	7	90,94
R2030	On	04/05/2023	Bond Future			10.63773	89.68872	10.70510	89.39687		10.69	0.00	0	
R2030	On	03/08/2023	Bond Future			10.77111	87.48090	10.84204	87.18343		10.32	0.00	0	
R2030	On	02/11/2023	Bond Future			10.89277	89.28273	10.96743	88.97928		8.41	0.00	0	
R2030	On	01/02/2024	Bond Future			11.06449	86.97222	11.14344	86.66274		8.56	0.00	0	
<b>Total R2030 Future</b>												<b>615,872.88</b>	<b>7</b>	<b>90,94</b>
R2030	On	02/02/2023	Bond Future	11.12	Call			3,308.82000	3.30882	3,504,750	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			888.60000	0.88860	797,630	11.69	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,435.76000	3.43576	3,635,220	11.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			675.88000	0.67588	748,320	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,298.73000	3.29873	3,084,270	10.24	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			689.24000	0.68924	762,730	10.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			7,035.42000	7.03542	6,760,090	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,746.14000	4.74614	4,975,010	12.27	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			501.29000	0.50129	443,260	12.27	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			454.21000	0.45421	507,830	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,961.83000	3.96183	3,728,550	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			485.26000	0.48526	541,670	10.08	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			843.67000	0.84367	756,230	11.75	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.35	Call			4,059.26000	4.05926	4,274,170	12.00	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			656.81000	0.65681	584,820	12.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			99.92000	0.09992	115,140	9.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,474.41000	6.47441	6,202,730	9.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			330.91000	0.33091	372,620	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,265.83000	3.26583	3,052,420	10.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			703.05000	0.70305	777,600	10.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,233.40000	3.23340	3,021,050	10.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,497.49000	4.49749	4,252,300	9.94	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			444.18000	0.44418	496,880	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			3,998.67000	3.99867	3,764,470	10.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			3,852.45000	3.85245	3,621,960	10.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			611.68000	0.61168	678,920	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,466.31000	3.46631	3,246,650	10.19	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Call			36.31000	0.03631	42,270	9.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,335.35000	8.33535	8,054,410	9.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			66.82000	0.06682	77,340	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,224.94000	7.22494	6,948,560	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			73.98000	0.07398	85,550	9.76	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.50	Put			609.71000	0.60971	562,610	12.62	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,261.59000	2.26159	2,393,820	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,978.99000	2.97899	2,819,370	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,502.36000	2.50236	2,643,100	10.82	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.34	Put			1,591.84000	1.59184	1,489,520	11.45	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			2,016.36000	2.01636	2,139,220	10.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,259.87000	3.25987	3,090,880	10.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,219.10000	2.21910	2,349,770	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			895.80000	0.89580	830,900	12.16	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			7,950.60000	7.95060	8,195,350	12.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,001.26000	3.00126	2,840,860	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			886.69000	0.88669	954,770	10.32	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			5,509.75000	5.50975	5,285,980	10.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,010.92000	1.01092	1,086,220	10.35	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			2,740.96000	2.74096	2,589,850	10.82	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,282.66000	4.28266	4,472,190	11.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,411.62000	4.41162	4,210,450	10.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			418.92000	0.41892	455,100	10.56	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,054.97000	8.05497	7,799,300	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			793.52000	0.79352	855,980	10.31	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			3,023.91000	3.02391	2,862,730	10.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.53	Call		2,240.17000	2.24017	2,371,620	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		5,111.58000	5.11158	5,317,650	11.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,267.49000	1.26749	1,181,710	11.73	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		6,432.61000	6.43261	6,659,560	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		5,832.96000	5.83296	5,603,570	10.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		5,128.28000	5.12828	4,911,730	10.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,295.22000	1.29522	1,385,900	10.39	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.57	Call		8,176.30000	8.17630	8,423,760	12.62	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		565.35000	0.56535	520,960	12.62	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Call		2,188.06000	2.18806	2,309,390	10.25	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.65	Put		3,493.02000	3.49302	3,333,430	10.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,275.99000	2.27599	2,158,760	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		4,354.94000	4.35494	4,535,740	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,261.62000	2.26162	2,144,950	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,381.50000	4.38150	4,562,850	11.07	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,247.61000	2.24761	2,131,490	11.07	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,008.95000	1.00895	947,860	12.15	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	12.89	Call		8,842.43000	8.84243	9,089,780	12.15	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		780.49000	0.78049	730,370	12.15	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		4,328.72000	4.32872	4,508,960	11.05	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		4,062.92000	4.06292	3,886,780	10.25	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,684.68000	2.68468	2,822,560	10.44	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Call		7,951.01000	7.95101	8,187,390	12.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,618.35000	2.61835	2,762,190	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		3,300.72000	3.30072	3,141,110	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,639.47000	2.63947	2,783,990	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,280.90000	3.28090	3,121,970	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,660.32000	2.66032	2,805,510	8.46	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,260.83000	3.26083	3,102,570	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		2,993.98000	2.99398	2,856,340	9.04	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		3,827.94000	3.82794	3,998,680	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		3,024.73000	3.02473	2,885,990	9.02	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		3,850.98000	3.85098	4,022,270	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		3,009.13000	3.00913	2,870,940	9.03	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		3,874.46000	3.87446	4,046,300	9.04	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>615,872.88</b>	<b>7</b>	<b>110,98</b>
R2032	On	02/02/2023	Bond Future			11.02477	87.19016	11.07830	86.91973	12.58	1,307,852.40	15	110,74
R2032	On	04/05/2023	Bond Future			11.15811	84.72072	11.21392	84.44557	13.75	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 Intere
R2032	On	03/08/2023			11.28563	86.42088	11.34388	86.14050		12.50	0.00	0	2,60
R2032	On	02/11/2023			11.41250	84.03995	11.47340	83.75387		10.90	0.00	0	
R2032	On	01/02/2024			11.57699	85.63320	11.64081	85.34147		10.54	0.00	0	
<b>Total R2032 Future</b>											<b>1,307,852.40</b>	<b>15</b>	<b>179,75</b>
R2032	On	02/02/2023	9.31	Call			37.59000	0.03759	42,450	11.24	0.00	0	40
R2032	On	02/02/2023	9.31	Put			9,614.33000	9.61433	9,348,760	11.24	0.00	0	
R2032	On	02/02/2023	9.92	Put			6,336.20000	6.33620	6,089,240	11.45	0.00	0	
R2032	On	02/02/2023	12.75	Call			8,150.44000	8.15044	8,392,240	15.65	0.00	0	
R2032	On	02/02/2023	12.75	Put			257.34000	0.25734	228,710	15.65	0.00	0	70
R2032	On	02/02/2023	11.50	Call			3,370.90000	3.37090	3,539,330	13.78	0.00	0	
R2032	On	02/02/2023	11.50	Put			1,280.31000	1.28031	1,178,310	13.78	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,026.83000	4.02683	4,211,190	14.08	0.00	0	
R2032	On	02/02/2023	11.69	Put			1,016.94000	1.01694	930,870	14.08	0.00	0	
R2032	On	02/02/2023	11.84	Call			4,569.68000	4.56968	4,765,380	14.30	0.00	0	
R2032	On	02/02/2023	11.84	Put			843.73000	0.84373	769,000	14.30	0.00	0	50
R2032	On	02/02/2023	10.50	Call			830.99000	0.83099	898,940	12.19	0.00	0	
R2032	On	02/02/2023	10.50	Put			3,814.60000	3.81460	3,612,120	12.19	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,132.18000	1.13218	1,217,120	12.46	0.00	0	70
R2032	On	02/02/2023	10.67	Put			3,224.36000	3.22436	3,038,870	12.46	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,205.42000	3.20542	3,369,380	13.70	0.00	0	
R2032	On	02/02/2023	11.45	Put			1,359.06000	1.35906	1,252,590	13.70	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			654.04000	0.65404	710,800	12.02	0.00	0	
R2032	On	02/02/2023	10.38	Put			4,274.25000	4.27425	4,060,580	12.02	0.00	0	
R2032	On	02/02/2023	10.39	Call			667.80000	0.66780	725,470	12.03	0.00	0	
R2032	On	02/02/2023	10.39	Put			4,234.73000	4.23473	4,021,970	12.03	0.00	0	
R2032	On	02/02/2023	10.40	Call			681.62000	0.68162	740,200	12.05	0.00	0	
R2032	On	02/02/2023	10.40	Put			4,195.31000	4.19531	3,983,460	12.05	0.00	0	
R2032	On	02/02/2023	10.16	Call			401.44000	0.40144	440,180	11.73	0.00	0	
R2032	On	02/02/2023	10.16	Put			5,204.79000	5.20479	4,973,100	11.73	0.00	0	40
R2032	On	02/02/2023	10.22	Call			460.96000	0.46096	504,230	11.80	0.00	0	50
R2032	On	02/02/2023	9.47	Call			61.07000	0.06107	68,700	11.24	0.00	0	50
R2032	On	02/02/2023	9.47	Put			8,714.06000	8.71406	8,451,260	11.24	0.00	0	
R2032	On	02/02/2023	9.92	Call			218.07000	0.21807	241,540	11.45	0.00	0	70
R2032	On	02/02/2023	10.22	Put			4,939.56000	4.93956	4,712,400	11.80	0.00	0	
R2032	On	02/02/2023	10.30	Call			551.28000	0.55128	601,060	11.90	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			4,599.31000	4.59931	4,378,660	11.90	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,358.96000	2.35896	2,470,490	13.62	0.00	0	
R2032	On	04/05/2023	10.87	Put			4,073.75000	4.07375	3,910,130	13.62	0.00	0	
R2032	On	04/05/2023	10.89	Put			4,017.51000	4.01751	3,855,280	13.64	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	11.37	Call		3,618.50000	3.61850	3,763,960	14.17	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,855.31000	2.85531	2,725,620	14.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		1,839.67000	1.83967	1,933,950	13.37	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,830.19000	4.83019	4,649,320	13.37	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,553.17000	10.55317	10,792,790	16.13	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		533.77000	0.53377	498,240	16.13	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,381.27000	2.38127	2,493,500	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,045.55000	4.04555	3,882,630	13.63	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,403.70000	2.40370	2,516,620	13.64	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,831.09000	4.83109	4,994,220	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,910.35000	2.91035	2,793,100	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,860.19000	4.86019	5,023,840	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,892.90000	2.89290	2,776,170	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,889.07000	4.88907	5,053,250	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,875.26000	2.87526	2,759,060	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,273.23000	5.27323	5,444,050	13.42	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,657.88000	2.65788	2,548,320	13.42	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,188.51000	4.18851	4,033,660	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,060.76000	3.06076	3,192,600	10.89	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,164.21000	4.16421	4,009,970	10.89	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,014.35000	3.01435	3,144,980	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,213.25000	4.21325	4,057,800	10.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,037.35000	3.03735	3,168,580	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,582.37000	4.58237	4,742,380	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,680.46000	3.68046	3,548,740	11.06	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,608.68000	4.60868	4,769,200	11.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,661.83000	3.66183	3,530,620	11.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,556.11000	4.55611	4,715,630	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,699.17000	3.69917	3,566,960	11.05	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,31</b>
<b>Total For R2032</b>											<b>1,307,852.40</b>	<b>15</b>	<b>215,10</b>
R2035	On	02/02/2023	Bond Future			11.37369	87.72885	11.44262	87.33625	14.79	57,725,583.30	658	166,14
R2035	On	04/05/2023	Bond Future			11.50006	84.92710	11.57165	84.52742	15.69	0.00	0	
R2035	On	03/08/2023	Bond Future			11.62263	86.63115	11.69709	86.22369	14.59	0.00	0	
R2035	On	02/11/2023	Bond Future			11.74707	83.90976	11.82455	83.49410	13.05	0.00	0	
R2035	On	01/02/2024	Bond Future			11.90781	85.50103	11.98871	85.07717	12.43	0.00	0	
<b>Total R2035 Future</b>											<b>57,725,583.30</b>	<b>658</b>	<b>166,14</b>
R2035	On	02/02/2023	Bond Future	9.81	Call		92.71000	0.09271	107,230	13.55	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		10,140.51000	10.14051	9,762,430	13.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	02/02/2023	Bond Future	9.85	Call			103.15000	0.10315	119,140	13.55	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,264.82000	4.26482	4,527,740	15.92	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,292.28000	1.29228	1,162,600	15.92	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,534.21000	9.53421	9,891,400	17.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,385.90000	1.38590	1,518,550	14.49	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			3,657.67000	3.65767	3,397,720	14.49	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,408.17000	1.40817	1,542,290	14.51	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,631.50000	9.63150	9,256,470	13.55	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,112.84000	4.11284	4,371,010	15.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,356.29000	1.35629	1,221,860	15.85	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Call			1,005.46000	1.00546	1,110,910	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,408.19000	4.40819	4,121,040	14.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,023.62000	1.02362	1,130,450	14.24	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			259.79000	0.25979	224,380	17.76	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			1,041.84000	1.04184	1,150,060	14.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,324.53000	4.32453	4,040,150	14.26	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			610.91000	0.61091	683,130	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,595.72000	5.59572	5,275,340	13.92	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			662.47000	0.66247	739,410	13.96	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,620.99000	3.62099	3,362,510	14.51	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			689.37000	0.68937	768,720	13.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,305.50000	5.30550	4,992,250	13.98	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.85	Put			9,884.99000	9.88499	9,508,380	13.55	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			114.58000	0.11458	132,150	13.55	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			5,401.25000	5.40125	5,085,590	13.96	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,366.30000	4.36630	4,080,530	14.24	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			311.08000	0.31108	353,060	13.60	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			7,172.24000	7.17224	6,821,620	13.60	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			4,864.95000	4.86495	4,626,590	15.59	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,662.08000	2.66208	2,826,420	15.63	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,767.04000	4.76704	4,531,700	15.63	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,687.43000	2.68743	2,852,770	15.64	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			10,944.57000	10.94457	10,593,650	14.62	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,117.92000	1.11792	1,207,180	14.78	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			7,892.61000	7.89261	7,582,190	14.78	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,397.81000	1.39781	1,503,190	14.95	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Put			1,134.71000	1.13471	1,054,300	18.34	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,586.79000	2.58679	2,748,110	15.59	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Call			6,682.07000	6.68207	6,957,950	17.36	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,942.01000	1.94201	1,818,210	17.36	0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	13.18	Call		9.435.90000	9.43590	9,755,170	18.34	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		7,063.49000	7.06349	6,769,190	14.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,734.77000	4.73477	4,500,430	15.64	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		527.47000	0.52747	576,230	14.62	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		2,712.90000	2.71290	2,879,250	15.65	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,702.67000	4.70267	4,469,340	15.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,628.30000	3.62830	3,452,070	15.15	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,182.12000	5.18212	5,414,120	15.16	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,606.53000	3.60653	3,431,070	15.16	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,213.79000	5.21379	5,446,560	15.17	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,585.17000	3.58517	3,410,480	15.17	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,150.81000	5.15081	5,382,040	15.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,248.58000	3.24858	3,429,340	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,507.54000	5.50754	5,272,640	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,273.31000	3.27331	3,454,930	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,476.76000	5.47676	5,242,720	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,298.14000	3.29814	3,480,610	12.99	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,446.12000	5.44612	5,212,930	12.99	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		4,236.58000	4.23658	4,049,500	12.86	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		5,269.78000	5.26978	5,505,130	12.84	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		4,279.79000	4.27979	4,091,280	12.84	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,299.41000	5.29941	5,535,480	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		4,258.13000	4.25813	4,070,340	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,329.09000	5.32909	5,565,870	12.86	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>57,725,583.30</b>	<b>658</b>	<b>174,61</b>
R2037	On	02/02/2023	Bond Future			11.55128	79.24025	11.60966	78.90435	16.73	6,418,460.25	81	132,04
R2037	On	04/05/2023	Bond Future			11.67947	80.77786	11.74002	80.43591	16.89	0.00	0	
R2037	On	03/08/2023	Bond Future			11.80657	78.14093	11.86947	77.79246	16.57	0.00	0	
R2037	On	02/11/2023	Bond Future			11.92270	79.75081	11.98798	79.39528	14.31	0.00	0	
R2037	On	01/02/2024	Bond Future			12.07163	77.00831	12.13962	76.64577	14.31	0.00	0	
<b>Total R2037 Future</b>											<b>6,418,460.25</b>	<b>81</b>	<b>132,04</b>
R2037	On	02/02/2023	Bond Future	11.05	Put		4,375.96000	4.37596	4,130,940	16.01	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,163.12000	1.16312	1,259,960	16.08	148,675.28	118	51
R2037	On	02/02/2023	Bond Future	11.10	Put		4,168.29000	4.16829	3,929,230	16.08	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,646.65000	3.64665	3,850,300	17.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,619.45000	1.61945	1,487,200	17.55	87,744.80	59	51
R2037	On	02/02/2023	Bond Future	11.03	Call		1,029.94000	1.02994	1,118,470	15.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,460.99000	4.46099	4,213,620	15.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	02/02/2023	Bond Future	11.04	Call		1,048.33000	1.04833	1,138,030	15.99	0.00	0		
R2037	On	02/02/2023	Bond Future	11.04	Put		4,418.34000	4.41834	4,172,140	15.99	0.00	0		
R2037	On	02/02/2023	Bond Future	11.05	Call		1,066.92000	1.06692	1,157,800	16.01	0.00	0		
R2037	On	04/05/2023	Bond Future	11.30	Put		5,079.00000	5.07900	4,870,250	16.62	0.00	0		
R2037	On	04/05/2023	Bond Future	11.31	Call		2,567.79000	2.56779	2,701,850	16.63	0.00	0		
R2037	On	04/05/2023	Bond Future	11.31	Put		5,044.69000	5.04469	4,836,800	16.63	0.00	0		
R2037	On	04/05/2023	Bond Future	11.32	Call		2,592.79000	2.59279	2,727,700	16.65	0.00	0		
R2037	On	04/05/2023	Bond Future	11.32	Put		5,010.79000	5.01079	4,803,750	16.65	0.00	0		
R2037	On	04/05/2023	Bond Future	11.03	Call		1,926.09000	1.92609	2,036,330	16.27	0.00	0	40	
R2037	On	04/05/2023	Bond Future	11.78	Call		3,871.37000	3.87137	4,044,850	17.30	0.00	0	40	
R2037	On	04/05/2023	Bond Future	11.78	Put		3,646.80000	3.64680	3,478,330	17.30	0.00	0		
R2037	On	04/05/2023	Bond Future	13.73	Call		10,956.13000	10.95613	11,243,130	19.85	0.00	0		
R2037	On	04/05/2023	Bond Future	13.73	Put		846.97000	0.84697	792,020	19.85	0.00	0	40	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,543.14000	2.54314	2,676,340	16.62	0.00	0		
R2037	On	04/05/2023	Bond Future	11.03	Put		6,078.05000	6.07805	5,846,340	16.27	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Put		3,765.92000	3.76592	3,612,320	17.05	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Call		5,162.73000	5.16273	5,358,260	17.07	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Put		3,743.52000	3.74352	3,590,580	17.07	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Call		5,194.42000	5.19442	5,390,610	17.08	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Put		3,721.50000	3.72150	3,569,220	17.08	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Call		5,131.36000	5.13136	5,326,230	17.05	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Call		3,379.45000	3.37945	3,533,600	14.13	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Put		5,697.94000	5.69794	5,496,560	14.13	0.00	0		
R2037	On	02/11/2023	Bond Future	11.55	Call		3,329.18000	3.32918	3,481,890	14.11	0.00	0		
R2037	On	02/11/2023	Bond Future	11.55	Put		5,761.15000	5.76115	5,558,330	14.11	0.00	0		
R2037	On	02/11/2023	Bond Future	11.56	Call		3,354.27000	3.35427	3,507,700	14.12	0.00	0		
R2037	On	02/11/2023	Bond Future	11.56	Put		5,729.47000	5.72947	5,527,370	14.12	0.00	0		
R2037	On	01/02/2024	Bond Future	12.33	Put		4,405.04000	4.40504	4,243,700	14.66	0.00	0		
R2037	On	01/02/2024	Bond Future	12.31	Call		5,347.31000	5.34731	5,547,290	14.64	0.00	0		
R2037	On	01/02/2024	Bond Future	12.31	Put		4,449.71000	4.44971	4,287,150	14.64	0.00	0		
R2037	On	01/02/2024	Bond Future	12.32	Call		5,377.29000	5.37729	5,577,880	14.65	0.00	0		
R2037	On	01/02/2024	Bond Future	12.32	Put		4,427.49000	4.42749	4,265,540	14.65	0.00	0		
R2037	On	01/02/2024	Bond Future	12.33	Call		5,406.99000	5.40699	5,608,190	14.66	0.00	0		
<b>Total R2037 Option</b>											<b>236,420.08</b>	<b>177</b>	<b>2,35</b>	
<b>Total For R2037</b>											<b>6,654,880.33</b>	<b>258</b>	<b>134,35</b>	
R2040	On	02/02/2023	Bond Future			11.63271	80.85539	11.70134	80.43105	17.76	7,519,551.27	93	120,71	
R2040	On	04/05/2023	Bond Future			11.75676	82.42436	11.82790	81.99233	17.95	0.00	0	30	
R2040	On	03/08/2023	Bond Future			11.87959	79.57015	11.95346	79.12970	17.66	0.00	0		
R2040	On	02/11/2023	Bond Future			11.99153	81.20953	12.06813	80.76013	15.79	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2040	On	01/02/2024	Bond Future			12.13426	78.24421	12.21397	77.78599		15.69	0.00	0	
<b>Total R2040 Future</b>											<b>7,519,551.27</b>	<b>93</b>	<b>121,07</b>	
R2040	On	02/02/2023	Bond Future	10.18	Call			143.99000	0.14399	165,210	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			10,438.73000	10.43873	10,035,610	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			155.37000	0.15537	178,080	16.26	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call			1,137.12000	1.13712	1,253,130	17.11	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			847.71000	0.84771	940,860	16.86	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put			5,779.55000	5.77955	5,444,330	16.82	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			4,660.36000	4.66036	4,943,600	19.14	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,448.74000	1.44874	1,307,640	19.14	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			4,782.73000	4.78273	5,069,660	19.19	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,398.26000	1.39826	1,260,850	19.19	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Put			4,892.10000	4.89210	4,582,280	17.09	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,845.88000	4.84588	4,537,550	17.11	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			1,281.93000	1.28193	1,408,490	17.22	163,384.84	116	58
R2040	On	02/02/2023	Bond Future	11.19	Put			4,530.08000	4.53008	4,232,300	17.22	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			3,986.75000	3.98675	4,247,910	18.82	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			1,766.40000	1.76640	1,603,220	18.82	92,986.76	58	58
R2040	On	02/02/2023	Bond Future	10.21	Put			10,227.84000	10.22784	9,826,210	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			800.48000	0.80048	889,600	16.82	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			5,624.23000	5.62423	5,293,040	16.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			1,097.66000	1.09766	1,210,710	17.07	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,938.75000	4.93875	4,627,460	17.07	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,117.22000	1.11722	1,231,740	17.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put			5,110.88000	5.11088	4,859,980	17.55	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,310.53000	1.31053	1,412,540	16.72	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Put			5,364.52000	5.36452	5,105,980	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			651.61000	0.65161	709,390	16.70	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			5,327.63000	5.32763	5,070,180	17.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,826.55000	2.82655	3,002,220	17.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			5,290.96000	5.29096	5,034,600	17.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			2,962.65000	2.96265	3,143,780	17.55	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			2,799.76000	2.79976	2,974,340	17.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			11,752.08000	11.75208	11,377,830	16.70	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			8,408.24000	8.40824	8,078,220	16.72	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,649.49000	1.64949	1,770,430	16.90	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			7,450.39000	7.45039	7,139,300	16.90	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,773.10000	2.77310	2,946,590	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			7,468.04000	7.46804	7,771,380	19.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	12.78	Put		2,023.13000	2.02313	1,894,440	19.58	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,174.41000	10.17441	10,519,510	20.62	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,245.46000	1.24546	1,158,530	20.62	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.23	Put		4,055.01000	4.05501	3,865,440	18.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,603.07000	5.60307	5,852,310	18.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,102.88000	4.10288	3,911,670	18.30	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,636.63000	5.63663	5,886,690	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,078.88000	4.07888	3,888,490	18.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,670.26000	5.67026	5,921,140	18.33	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,732.56000	3.73256	3,927,190	15.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,542.99000	6.54299	6,288,220	15.63	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,679.04000	3.67904	3,871,900	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,613.01000	6.61301	6,356,470	15.61	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		3,705.91000	3.70591	3,899,660	15.62	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,578.07000	6.57807	6,322,420	15.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		5,101.37000	5.10137	4,894,730	16.08	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		5,848.81000	5.84881	6,101,140	16.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		5,076.47000	5.07647	4,870,580	16.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		5,785.92000	5.78592	6,036,750	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		5,126.38000	5.12638	4,918,990	16.07	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		5,817.34000	5.81734	6,068,920	16.08	0.00	0	
<b>Total R2040 Option</b>											<b>256,371.60</b>	<b>174</b>	<b>4,91</b>
<b>Total For R2040</b>											<b>7,775,922.87</b>	<b>267</b>	<b>125,98</b>
R2044	On	02/02/2023	Bond Future			11.57993	78.02971	11.64841	77.59571	18.84	12,796,872.44	164	91,98
R2044	On	04/05/2023	Bond Future			11.69489	79.54395	11.76581	79.10202	19.05	0.00	0	
R2044	On	03/08/2023	Bond Future			11.80826	76.75711	11.88182	76.30659	18.77	0.00	0	
R2044	On	02/11/2023	Bond Future			11.91101	78.33856	11.98719	77.87891	17.34	0.00	0	
R2044	On	01/02/2024	Bond Future			12.04210	75.44389	12.12129	74.97521	17.17	0.00	0	
<b>Total R2044 Future</b>											<b>12,796,872.44</b>	<b>164</b>	<b>91,94</b>
R2044	On	02/02/2023	Bond Future	10.30	Call		220.40000	0.22040	251,450	17.25	0.00	0	2,88
R2044	On	02/02/2023	Bond Future	11.75	Call		3,064.93000	3.06493	3,293,340	19.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,325.90000	1.32590	1,457,110	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Put		5,294.42000	5.29442	4,968,480	17.93	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,993.80000	3.99380	4,259,280	19.82	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		1,828.00000	1.82800	1,659,480	19.82	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.20	Call		1,440.19000	1.44019	1,579,380	18.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		4,357.49000	4.35749	4,062,680	18.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,534.64000	4.53464	4,233,430	18.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		2,428.49000	2.42849	2,222,900	19.32	0.00	0	2,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Call		3,610.56000	3.61056	3,861,670	19.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		2,050.30000	2.05030	1,867,410	19.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,303.65000	1.30365	1,433,270	18.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,625.14000	4.62514	4,320,760	18.18	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		9,570.86000	9.57086	9,167,910	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		622.52000	0.62252	696,450	17.60	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		6,655.00000	6.65500	6,294,930	17.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.00	Call		1,016.65000	1.01665	1,124,710	17.93	0.00	0	2,80
R2044	On	02/02/2023	Bond Future	11.15	Put		4,579.79000	4.57979	4,277,000	18.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,348.26000	1.34826	1,481,050	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,332.07000	5.33207	5,075,540	18.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,100.21000	3.10021	3,286,720	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,117.17000	4.11717	4,339,400	19.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,295.75000	5.29575	5,040,330	18.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,215.32000	4.21532	3,995,620	19.46	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		4,967.79000	4.96779	5,215,420	19.88	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,538.12000	3.53812	3,343,820	19.88	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		3,071.49000	3.07149	3,256,890	18.91	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		5,873.61000	5.87361	6,144,750	20.30	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		2,966.42000	2.96642	2,795,630	20.30	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		3,129.06000	3.12906	3,316,670	18.94	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,259.65000	5.25965	5,005,330	18.94	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,147.42000	4.14742	3,953,770	19.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,787.58000	5.78758	6,045,290	19.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,123.24000	4.12324	3,930,430	19.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,821.99000	5.82199	6,080,530	19.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,098.96000	4.09896	3,906,980	19.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,752.99000	5.75299	6,009,860	19.37	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,049.30000	4.04930	4,252,960	17.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,751.65000	6.75165	6,495,660	17.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,077.28000	4.07728	4,281,830	17.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,716.04000	6.71604	6,460,940	17.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,105.66000	4.10566	4,311,090	17.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,680.92000	6.68092	6,426,700	17.14	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,236.39000	5.23639	5,029,250	17.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,154.16000	6.15416	6,414,210	17.50	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,287.08000	5.28708	5,078,450	17.50	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,186.46000	6.18646	6,447,250	17.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,261.67000	5.26167	5,053,780	17.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,218.81000	6.21881	6,480,350	17.52	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>24,41</b>
<b>Total For R2044</b>										<b>12,796,872.44</b>	<b>164</b>	<b>116,35</b>
R2048 On 02/02/2023 Bond Future			11.48337	81.50239	11.55173	81.05514		18.52		12,143,856.11	149	247,6
R2048 On 04/05/2023 Bond Future			11.59070	78.62423	11.66147	78.16881		19.79		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.69696	80.16427	11.77033	79.69992		18.48		0.00	0	
R2048 On 02/11/2023 Bond Future			11.79455	77.39274	11.87053	76.91896		16.84		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.91657	78.89702	11.99549	78.41400		16.10		0.00	0	
<b>Total R2048 Future</b>										<b>12,143,856.11</b>	<b>149</b>	<b>271,55</b>
R2048 On 02/02/2023 Bond Future	10.40	Call			346.10000	0.34610	392,400	16.97		0.00	0	3,8
R2048 On 02/02/2023 Bond Future	10.40	Put			8,532.11000	8.53211	8,131,160	16.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,213.27000	1.21327	1,338,500	17.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			4,956.77000	4.95677	4,634,750	17.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,347.32000	1.34732	1,482,420	17.74		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,575.10000	4.57510	4,266,290	17.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,441.38000	1.44138	1,583,170	17.81		0.00	0	3,8
R2048 On 02/02/2023 Bond Future	11.10	Put			4,483.17000	4.48317	4,177,710	17.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,668.53000	4.66853	4,356,380	17.74		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,293.64000	3.29364	3,536,870	18.91		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			2,338.97000	2.33897	2,134,950	18.91		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,370.52000	1.37052	1,507,290	17.76		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,621.71000	4.62171	4,311,230	17.76		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,393.81000	1.39381	1,532,250	17.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,245.50000	3.24550	3,441,630	19.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,285.96000	5.28596	5,026,670	19.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,185.79000	3.18579	3,379,600	19.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,360.52000	5.36052	5,098,910	19.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,215.58000	3.21558	3,410,550	19.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,323.13000	5.32313	5,062,680	19.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,227.28000	6.22728	6,497,720	19.38		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,140.83000	4.14083	3,946,920	19.38		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,155.54000	6.15554	6,424,310	19.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,189.12000	4.18912	3,993,540	19.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,191.51000	6.19151	6,461,120	19.36		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,165.03000	4.16503	3,970,290	19.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,922.08000	3.92208	4,134,520	16.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,348.28000	6.34828	6,086,940	16.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,864.54000	3.86454	4,075,010	16.52		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,422.03000	6.42203	6,158,720	16.52		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,893.41000	3.89341	4,104,870	16.53		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Put		6.38521000	6.38521	6,122,890	16.53	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6,170.52000	6.17052	6,439,690	16.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		5,181.03000	5.18103	4,967,180	16.59	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,103.72000	6.10372	6,371,290	16.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		5,233.29000	5.23329	5,017,840	16.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,136.92000	6.13692	6,405,290	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		5,206.92000	5.20692	4,992,270	16.58	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,64</b>
<b>Total For R2048</b>											<b>12,143,856.11</b>	<b>149</b>	<b>279,15</b>
R209	On	02/02/2023	Bond Future			11.37766	67.67218	11.44095	67.35612	16.78	2,165,509.76	32	24,56
R209	On	04/05/2023	Bond Future			11.49281	65.83274	11.55830	65.51102	17.76	0.00	0	2,5
R209	On	03/08/2023	Bond Future			11.60213	67.15386	11.66995	66.82584	16.56	0.00	0	
R209	On	02/11/2023	Bond Future			11.70971	65.38475	11.77998	65.05010	14.84	0.00	0	
R209	On	01/02/2024	Bond Future			11.84442	66.62447	11.91738	66.28323	14.13	0.00	0	
<b>Total R209 Future</b>											<b>2,165,509.76</b>	<b>32</b>	<b>27,07</b>
R209	On	02/02/2023	Bond Future	10.78	Call		762.22000	0.76222	837,690	16.03	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,171.76000	4.17176	3,931,170	16.03	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		776.63000	0.77663	853,170	16.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,132.74000	4.13274	3,893,220	16.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		791.22000	0.79122	868,830	16.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,093.97000	4.09397	3,855,520	16.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,145.65000	2.14565	2,270,650	17.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,444.69000	4.44469	4,247,970	17.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,166.80000	2.16680	2,292,610	17.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,414.48000	4.41448	4,218,570	17.56	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,012.97000	6.01297	6,238,230	19.71	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,474.91000	4.47491	4,277,360	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,624.12000	1.62412	1,527,660	19.71	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		575.58000	0.57558	622,300	16.54	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.00	Put		8,874.58000	8.87458	8,599,580	16.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,939.57000	1.93957	2,056,430	17.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,755.32000	4.75532	4,550,460	17.40	0.00	0	6,2
R209	On	04/05/2023	Bond Future	11.09	Call		2,124.44000	2.12444	2,248,610	17.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,456.98000	4.45698	4,642,110	17.13	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,220.48000	3.22048	3,077,590	17.13	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,484.40000	4.48440	4,670,160	17.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,201.01000	3.20101	3,058,750	17.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,512.10000	4.51210	4,698,480	17.15	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,181.88000	3.18188	3,040,240	17.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	02/11/2023	Bond Future	11.33	Call		2,792.51000	2.79251	2,935,830	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,977.82000	4.97782	4,786,490	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,814.01000	2.81401	2,958,030	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,949.65000	4.94965	4,759,020	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,835.85000	2.83585	2,980,570	14.68	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,921.87000	4.92187	4,731,940	14.68	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,674.04000	4.67404	4,864,950	14.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,739.43000	3.73943	3,589,100	14.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,700.21000	4.70021	4,891,710	14.55	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,719.96000	3.71996	3,570,220	14.55	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,726.43000	4.72643	4,918,510	14.56	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,700.60000	3.70060	3,551,440	14.56	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>2,165,509.76</b>	<b>32</b>	<b>42,82</b>
R210	On	02/02/2023	Bond Future			225.91097	225.91097	225.36480	225.36480		0.00	0	3;
R210	On	04/05/2023	Bond Future			227.26733	227.26733	226.71086	226.71086		0.00	0	
R210	On	03/08/2023	Bond Future			231.87781	231.87781	231.31068	231.31068		0.00	0	
R210	On	02/11/2023	Bond Future			233.54117	233.54117	232.95962	232.95962		0.00	0	
R210	On	01/02/2024	Bond Future			238.03094	238.03094	237.43752	237.43752		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>37</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>37</b>
R213	On	02/02/2023	Bond Future			10.87297	82.64076	10.93183	82.37299	11.77	165,281.52	2	38,4
R213	On	04/05/2023	Bond Future			11.00256	80.69149	11.06397	80.41906	12.70	0.00	0	
R213	On	03/08/2023	Bond Future			11.12821	82.31035	11.19243	82.03270	11.63	0.00	0	
R213	On	02/11/2023	Bond Future			11.25770	80.45154	11.32495	80.16833	9.99	0.00	0	
R213	On	01/02/2024	Bond Future			11.43232	81.97815	11.50303	81.68927	9.72	0.00	0	
<b>Total R213 Future</b>											<b>165,281.52</b>	<b>2</b>	<b>38,41</b>
R213	On	02/02/2023	Bond Future	9.16	Call		35.79000	0.03579	41,000	10.77	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		8,626.24000	8.62624	8,363,680	10.77	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,863.23000	5.86323	6,089,760	13.94	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		364.48000	0.36448	323,240	13.94	0.00	0	9
R213	On	02/02/2023	Bond Future	10.35	Call		697.62000	0.69762	764,350	11.22	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,395.92000	3.39592	3,194,880	11.22	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		522.96000	0.52296	576,650	11.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,887.91000	3.88791	3,673,830	11.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		813.90000	0.81390	888,590	11.32	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,134.32000	3.13432	2,941,240	11.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		333.87000	0.33387	371,510	10.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,663.16000	4.66316	4,433,030	10.86	0.00	0	4;

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	02/02/2023	Bond Future	10.22	Call		534.12000	0.53412	588,690	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,851.22000	3.85122	3,638,020	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		545.32000	0.54532	600,770	11.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,814.61000	3.81461	3,602,290	11.07	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,546.42000	3.54642	3,387,000	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,100.77000	2.10077	2,212,390	12.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,596.82000	3.59682	3,436,010	12.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,120.81000	2.12081	2,233,130	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,571.55000	3.57155	3,411,440	12.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,140.97000	2.14097	2,253,980	12.70	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,344.91000	4.34491	4,509,210	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,485.61000	2.48561	2,372,260	12.24	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,291.92000	4.29192	4,455,170	12.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,516.38000	2.51638	2,401,980	12.21	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,318.25000	4.31825	4,482,030	12.22	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,500.81000	2.50081	2,386,940	12.22	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,628.50000	3.62850	3,477,670	10.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,782.53000	2.78253	2,915,510	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,607.08000	3.60708	3,456,850	10.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,740.28000	2.74028	2,872,040	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,650.04000	3.65004	3,498,590	10.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,761.36000	2.76136	2,893,740	10.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,033.83000	4.03383	4,193,060	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		3,195.89000	3.19589	3,066,240	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,057.75000	4.05775	4,217,480	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		3,179.61000	3.17961	3,050,460	10.11	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,009.96000	4.00996	4,168,680	10.10	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,212.25000	3.21225	3,082,090	10.10	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>165,281.52</b>	<b>2</b>	<b>41,67</b>
R214	On	02/02/2023	Bond Future			11.48821	65.21969	11.55657	64.86193	18.44	1,043,515.04	16	71,03
R214	On	04/05/2023	Bond Future			11.59308	63.18644	11.66370	62.82216	19.63	0.00	0	
R214	On	03/08/2023	Bond Future			11.69376	64.45424	11.76679	64.08283	18.34	0.00	0	
R214	On	02/11/2023	Bond Future			11.79476	62.48182	11.87029	62.10291	17.47	0.00	0	
R214	On	01/02/2024	Bond Future			11.92313	63.66681	12.00150	63.28043	16.40	0.00	0	
<b>Total R214 Future</b>											<b>1,043,515.04</b>	<b>16</b>	<b>71,03</b>
R214	On	02/02/2023	Bond Future	10.30	Call		219.54000	0.21954	249,990	16.89	0.00	0	3,5
R214	On	02/02/2023	Bond Future	10.30	Put		7,344.56000	7.34456	7,017,250	16.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		957.87000	0.95787	1,057,450	17.55	0.00	0	3,5

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	11.80	Call		2,916.00000	2.91600	3,122,740	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,667.79000	1.66779	1,516,770	19.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,100.90000	1.10090	1,211,000	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,663.61000	3.66361	3,415,950	17.69	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,119.61000	1.11961	1,231,050	17.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		3,966.87000	3.96687	3,708,690	17.55	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,082.28000	1.08228	1,191,050	17.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,626.86000	3.62686	3,380,540	17.71	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		1,138.52000	1.13852	1,251,290	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,590.39000	3.59039	3,345,400	17.72	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,700.51000	3.70051	3,451,520	17.67	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,651.86000	2.65186	2,811,180	19.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,135.83000	4.13583	3,930,870	19.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,603.61000	2.60361	2,761,080	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,194.29000	4.19429	3,987,480	19.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,627.69000	2.62769	2,786,080	19.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,164.98000	4.16498	3,959,090	19.42	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,212.83000	3.21283	3,060,860	19.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,134.88000	5.13488	5,354,980	19.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,193.89000	3.19389	3,042,580	19.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,076.28000	5.07628	5,295,050	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,231.68000	3.23168	3,079,040	19.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,105.66000	5.10566	5,325,100	19.30	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,254.95000	3.25495	3,423,900	17.14	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,357.97000	5.35797	5,148,010	17.14	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,277.86000	3.27786	3,447,560	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,328.29000	5.32829	5,119,080	17.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,232.11000	3.23211	3,400,310	17.13	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,387.78000	5.38778	5,177,070	17.13	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,321.49000	4.32149	4,148,640	16.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,021.81000	5.02181	5,235,970	16.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,300.06000	4.30006	4,127,840	16.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,048.88000	5.04888	5,263,680	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,279.00000	4.27900	4,107,420	16.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,995.06000	4.99506	5,208,590	16.87	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,10</b>
<b>Total For R214</b>											<b>1,043,515.04</b>	<b>16</b>	<b>78,13</b>
<b>Total for Bond</b>											<b>124,143,976.29</b>	<b>1,772</b>	<b>1,475,06</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 02/02/2023 GOVI			846.55100	846.55100	843.44100	843.44100				0.00	0	8:
GOVI On 04/05/2023 GOVI			862.95700	862.95700	859.79300	859.79300				0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI		880.25900	880.25900	877.03400	877.03400			0.00	0	
GOVI	On	02/11/2023	GOVI		898.36700	898.36700	895.07700	895.07700			0.00	0	
GOVI	On	01/02/2024	GOVI		915.46300	915.46300	912.10800	912.10800			0.00	0	
<b>Total GOVI Future</b>											<b>0.00</b>	<b>0</b>	<b>83</b>
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		73,790.00000	7.37900	42,690,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		73,890.00000	7.38900	42,790,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		73,990.00000	7.39900	42,890,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		69,230.00000	6.92300	100,870,000		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		69,130.00000	6.91300	100,770,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		69,330.00000	6.93300	100,970,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		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		398,140.00000	39.81400	430,390,000		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		398,040.00000	39.80400	430,290,000		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		398,240.00000	39.82400	430,490,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		92,770.00000	9.27700	125,670,000		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		92,670.00000	9.26700	125,570,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		92,570.00000	9.25700	125,470,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		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		321,080.00000	32.10800	354,630,000		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		321,280.00000	32.12800	354,830,000		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		321,180.00000	32.11800	354,730,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>83</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>83</b>
AL37	On	02/02/2023	Index Future		853.35600	853.35600	852.23900	852.23900			0.00	0	
AL37	On	04/05/2023	Index Future		869.89500	869.89500	868.76200	868.76200			0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/08/2023	Index Future			887.33600	887.33600	886.18200	886.18200			0.00	0	
AL37	On	02/11/2023	Index Future			905.58900	905.58900	904.41300	904.41300			0.00	0	
AL37	On	01/02/2024	Index Future			922.82300	922.82300	921.62200	921.62200			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			977.43600	977.43600	974.32500	974.32500			0.00	0	
AL7T	On	04/05/2023	Index Future			996.38000	996.38000	993.21400	993.21400			0.00	0	
AL7T	On	03/08/2023	Index Future			1,016.35700	1,016.35700	1,013.13000	1,013.13000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,037.26400	1,037.26400	1,033.97300	1,033.97300			0.00	0	
AL7T	On	01/02/2024	Index Future			1,057.00400	1,057.00400	1,053.64700	1,053.64700			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	02/02/2023	Index Future			858.74200	858.74200	855.58300	855.58300			0.00	0	10
ALBI	On	04/05/2023	Index Future			875.38500	875.38500	872.17000	872.17000			0.00	0	
ALBI	On	03/08/2023	Index Future			892.93600	892.93600	889.66000	889.66000			0.00	0	
ALBI	On	02/11/2023	Index Future			911.30500	911.30500	907.96200	907.96200			0.00	0	
ALBI	On	01/02/2024	Index Future			928.64700	928.64700	925.23800	925.23800			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			317.20000	317.20000	319.11200	319.11200			0.00	0	66
IGOV	On	04/05/2023	Index Future			323.42400	323.42400	325.37500	325.37500			0.00	0	
IGOV	On	03/08/2023	Index Future			329.98400	329.98400	331.97500	331.97500			0.00	0	
IGOV	On	02/11/2023	Index Future			336.84500	336.84500	338.87900	338.87900			0.00	0	
IGOV	On	01/02/2024	Index Future			343.32700	343.32700	345.39900	345.39900			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>67</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>67</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>78</b>
JIBAR	f On	21/12/2022	Jibar Future			7.10500	92.89500	7.13500	92.86500			0.00	0	6
JIBAR	f On	18/01/2023	Jibar Future			7.16500	92.83500	7.19500	92.80500			0.00	0	
JIBAR	f On	15/02/2023	Jibar Future			7.50000	92.50000	7.54000	92.46000			0.00	0	
JIBAR	f On	15/03/2023	Jibar Future			7.55500	92.44500	7.57500	92.42500			0.00	0	
JIBAR	f On	19/04/2023	Jibar Future			7.68000	92.32000	7.71000	92.29000			0.00	0	
JIBAR	f On	17/05/2023	Jibar Future			7.70000	92.30000	7.74000	92.26000			0.00	0	
JIBAR	f On	21/06/2023	Jibar Future			7.75000	92.25000	7.81000	92.19000			0.00	0	
JIBAR	f On	20/09/2023	Jibar Future			7.82500	92.17500	7.89500	92.10500			0.00	0	1
JIBAR	f On	20/12/2023	Jibar Future			7.86500	92.13500	7.94500	92.05500			0.00	0	27
JIBAR	f On	20/03/2024	Jibar Future			7.92000	92.08000	8.00000	92.00000			0.00	0	
JIBAR	f On	19/06/2024	Jibar Future			7.92000	92.08000	8.00000	92.00000			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
JIBAR F On 18/09/2024 Jibar Future			7.91500	92.08500	7.98500	92.01500				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>124,143,976.29</b>	<b>1,772</b>	<b>1,477,10</b>
ABCPI3 On 07/12/2023 Spot Bond			5.04800	329.14879	5.04800	329.08324				504,800,000,000.00	100,000,000	50,000,00
<b>Total ABCPI3 SPOT</b>										<b>504,800,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For ABCPI3</b>										<b>504,800,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	101.36835				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.24317				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			9.87000	103.17720	9.87000	103.15004				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.04000	89.48213	12.04000	89.45355				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.79451				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	101.33655				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>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.94915				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.01261				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	102.26995				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.77802				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.31780				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.14403				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.58400				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.68620				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	100.52868				0.00	7,992,000,000	7,992,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>7,992,000,000</b>	<b>7,992,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>7,992,000,000</b>	<b>7,992,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.65233				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.82408				0.00	0	50,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.89639				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	101.32278				0.00	0	325,000,000
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.49538				0.00	0	150,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.34400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.95562				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	100.81163				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.82220				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	101.23181				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.03855				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	99.96110				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	101.03427				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	100.94551				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.02863				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.01085				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	100.13601				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.15990				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.16312				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.32062				0.00	0	
<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					0.00000	100.15679				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.16208				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	101.22193				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.32221				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.22911				0.00	11,380,000,000	5,690,000,000
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>11,380,000,000</b>	<b>5,690,000,000</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>11,380,000,000</b>	<b>5,690,000,000</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.31745				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	102.97438				0.00	0	180,000,000
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.78780				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	101.31181				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.37090				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			8.14000	8.14000	8.14000	156.82491				0.00	0	120,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	55.42325	100.00000	55.29576				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			3.87000	3.87000	3.87000	163.94852				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			4.42000	4.42000	4.42000	213.72309				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			4.93000	4.93000	4.93000	241.09803				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			8.92500	8.92500	8.92500	101.44410				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			8.78500	8.78500	8.78500	110.17778				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>	
ABS16 On 11/11/2025 Spot Bond			9.03000	103.82206	9.03000	103.79674				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			9.19500	105.98531	9.19500	105.95900				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			7.89500	103.10687	7.89500	103.08482				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			9.36000	99.99432	9.36000	99.96906			299,520,000,000.00		32,000,000	16,000,00

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 ABS7 SPOT</b>									<b>299,520,000,000.00</b>	<b>32,000,000</b>	<b>16,000,000</b>
<b>Total For ABS7</b>									<b>299,520,000,000.00</b>	<b>32,000,000</b>	<b>16,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.55410	100.00000	14.52153			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			4.75000	330.10630	4.75000	330.04318			47,500,000,000.00	10,000,000	5,000,000
<b>Total ABSI2 SPOT</b>									<b>47,500,000,000.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For ABSI2</b>									<b>47,500,000,000.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.66000	11.66000	11.66000	102.92143			0.00	0	100,000,000
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.43700			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	101.40273			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	101.42885			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	101.42885			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	194.35003			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	196.03050			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	101.34478			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	101.74461			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				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	100.21957				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.75286				0.00	1,200,000,000	600,000,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	102.03950				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	100.53384				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.80369				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				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	103.70016				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	103.68293				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	105.38738				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	104.75518				0.00	0	125,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>125,000,000</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	100.17760				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.74869				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.76744				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			9.08500	98.53760	9.08500	98.51382				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	100.79581				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	100.89028				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.00815				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	100.69897				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.02129				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			9.45000	102.78031	9.45000	102.75453				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.19932				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.02211				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.02320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.31216				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.50218				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.02026				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.02200				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.02307				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.03051				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.14118				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.21342				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.02252				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.02212				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02359				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.02308			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	100.44060			0.00	0	
<b>Total AHF7D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>									<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.03127			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			8.31500	102.16278	8.31500	102.14032		166,300,000,000.00		20,000,000	2,718,000,00
<b>Total AIR02 SPOT</b>								<b>166,300,000,000.00</b>		<b>20,000,000</b>	<b>2,718,000,00</b>
<b>Total For AIR02</b>								<b>166,300,000,000.00</b>		<b>20,000,000</b>	<b>2,718,000,00</b>
AIR04 On 29/05/2024 Spot Bond			10.16500	98.59652	10.16500	98.56995		1,016,500,000,000.00		100,000,000	54,296,50
<b>Total AIR04 SPOT</b>								<b>1,016,500,000,000.00</b>		<b>100,000,000</b>	<b>54,296,50</b>
<b>Total For AIR04</b>								<b>1,016,500,000,000.00</b>		<b>100,000,000</b>	<b>54,296,50</b>
AIR05 On 29/05/2030 Spot Bond			12.30000	88.76665	12.30000	88.73786		0.00		0	
<b>Total AIR05 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For AIR05</b>								<b>0.00</b>		<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.13391		0.00		0	
<b>Total AIRF02 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For AIRF02</b>								<b>0.00</b>		<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.13896		0.00		0	
<b>Total AIRF03 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For AIRF03</b>								<b>0.00</b>		<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.60000	191.50871	6.60000	191.46250		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	101.33642		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	100.65843		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	101.54433		0.00		0	
<b>Total APF14 SPOT</b>								<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.38683				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	99.99990				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			5.28000	256.62119	5.28000	256.56851				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.89000	221.88875	5.89000	221.83961				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			5.29000	204.89659	5.29000	204.85429				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			5.53000	114.06137	5.53000	114.03729				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.01246				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	101.51467				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	101.26427				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	100.15719				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	100.02243				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	100.02206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.50900				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.32393				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>	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.33448				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN300 On 20/12/2023 Spot Bond					0.00000	102.11068				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	111.31221				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	103.45597				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.40901				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.56136				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.29556				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.85300				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.64000	112.58626	5.64000	112.56216				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.35158				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	100.89390				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	101.46510				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	101.30869				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.30869				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.82206				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.66428				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.43964				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.88787				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.31285				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.40475				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.40475				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.54161				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	101.61696				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	0.00000				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.31202				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>	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.29149				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.46299				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.58889				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN419 On 29/10/2024 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.40336				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.20410				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.23217				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 20/03/2023 Spot Bond					0.00000	101.70593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	101.37328				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.76253				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.76740				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN461 On 31/01/2023 Spot Bond			9.91000	9.91000	9.91000	102.74479				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN469 On 31/08/2024 Spot Bond			11.12500	11.12500	11.12500	102.11872				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.45306				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.50505				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.94640				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.62598				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN480 On 25/08/2025 Spot Bond					0.00000	117.68500				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>	
ASN485 On 28/02/2025 Spot Bond			10.91000	10.91000	10.91000	101.85218				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.89750				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	101.29201				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	101.29201				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	101.30500				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.48000	98.98672	10.48000	98.95910				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.66000	98.56028	9.66000	98.53488				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.21000	97.48137	10.21000	97.45484				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.21000	97.48137	10.21000	97.45484				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			8.78500	103.30503	8.78500	103.28090				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			10.73500	103.89388	10.73500	103.86436				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			10.68500	103.87880	10.68500	103.84942				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.18500	103.59478	10.18500	103.56682				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53! On 31/01/2024 Spot Bond			10.18500	103.59478	10.18500	103.56682				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54! On 02/04/2026 Spot Bond					0.00000	101.23289				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54! On 31/01/2030 Spot Bond					0.00000	100.49175				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54! On 28/11/2022 Spot Bond					0.00000	99.28405				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			10.82000	103.13762	10.82000	103.10808				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55! On 31/01/2024 Spot Bond			10.91000	101.70858	10.91000	102.73159				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			10.77000	103.02513	10.77000	102.99577				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	101.70892				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	100.67551				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	101.65920				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	101.38450				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	101.25726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN580 On 13/02/2023 Spot Bond					0.00000	101.41603				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>	
ASN587 On 18/03/2024 Spot Bond					0.00000	95.59162				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN595 On 31/01/2023 Spot Bond			9.73500	102.71963	9.73500	102.69274				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>	
ASN596 On 11/04/2023 Spot Bond					0.00000	100.93543				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.81612				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>	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.59833				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.65009				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>	
ASN602 On 28/02/2031 Spot Bond					0.00000	99.84493				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>	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.55137				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.56568				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.47209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	93.63004				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	101.35472				0.00	14,000,000	7,000,000
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
<b>Total For ASN614</b>										<b>0.00</b>	<b>14,000,000</b>	<b>7,000,000</b>
ASN61: On 28/02/2024 Spot Bond					0.00000	99.86761				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.29596				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.29903				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.78619				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.18270				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.44592				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.55868				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.84468				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.47015				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.63069				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.96469				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.39409				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.86367				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.02365				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	102.23551				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	101.29452				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	101.50558				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	101.55697				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.78495				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	96.26148				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	101.38834				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	100.48730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.54409				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	100.81815				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54381				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	101.38563				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	101.39420				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	101.71207				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	100.30093				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	100.35849				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	100.02488				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	101.40845				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	101.83014				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71(On 30/09/2024 Spot Bond					0.00000	101.12325				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	101.54356				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	101.73813				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73(On 31/07/2026 Spot Bond					0.00000	100.53047				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73(On 28/02/2026 Spot Bond					0.00000	99.80034				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73(On 31/03/2026 Spot Bond					0.00000	101.40436				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74(On 20/06/2026 Spot Bond					0.00000	101.34278				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74(On 20/06/2026 Spot Bond					0.00000	101.35992				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74(On 25/11/2024 Spot Bond					0.00000	95.53726				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74(On 31/10/2026 Spot Bond					0.00000	100.50945				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76(On 21/12/2026 Spot Bond					0.00000	101.65315				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.57732				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.91384	9.91384	9.91384	106.32921				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.83032				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.30000	10.30000	10.30000	103.02015				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	100.55978				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	100.50652				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	100.50714				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	100.44672				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	101.21969				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	101.21094				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	101.16370				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	100.91801				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	101.41020				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	96.06974				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	100.96001				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.11851				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	101.11618				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	101.00896				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	100.89825				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	100.89825				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	100.55990				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	101.39750				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	100.70982				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	100.70550				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84( On 21/04/2027 Spot Bond					0.00000	100.70550				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	100.66902				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	106.23618				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84( On 26/04/2023 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>	
ASN84( 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>	
ASN84( 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>	
ASN84( On 29/04/2025 Spot Bond					0.00000	100.55263				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84( On 29/04/2025 Spot Bond					0.00000	100.54966				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85( On 20/06/2027 Spot Bond					0.00000	101.34287				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85( On 20/06/2025 Spot Bond					0.00000	101.37731				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85( On 31/08/2026 Spot Bond					0.00000	99.80041				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85( On 19/01/2027 Spot Bond					0.00000	100.83343				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.50508				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 25/04/2042 Spot Bond					0.00000	108.13607				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	104.32958				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	101.55551				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	101.55551				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	101.34344				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	101.43699				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	101.43699				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	101.36838				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	101.27882				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	101.56568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.54855				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	100.47663				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 09/03/2028 Spot Bond					0.00000	101.63122				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	100.82190				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	101.35671				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	101.52760				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			11.36000	107.38821	11.36000	103.82989				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	101.53142				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	100.47694				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	101.32563				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	99.79612				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN915 On 31/08/2027 Spot Bond					0.00000	99.79183				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>	
ASN916 On 31/07/2027 Spot Bond					0.00000	99.79612				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>	
ASN917 On 31/07/2027 Spot Bond					0.00000	99.80042				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN918 On 31/08/2027 Spot Bond					0.00000	99.79827				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>	
ASN919 On 31/08/2027 Spot Bond					0.00000	99.79505				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>	
ASN920 On 31/08/2027 Spot Bond					0.00000	99.79827				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>	
ASN921 On 31/08/2027 Spot Bond					0.00000	99.79505				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>	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.50997				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>	
ASN932 On 20/12/2027 Spot Bond					0.00000	101.46737				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>	
ASN934 On 20/12/2025 Spot Bond					0.00000	101.26091				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>	
ASN935 On 06/02/2023 Spot Bond					0.00000	100.92587				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>	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.92121				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.13781				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>	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.52844				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>	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.93647				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	100.85062				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	100.79592				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	100.79008				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	100.61458				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	101.24591				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	99.80042				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	100.46305				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	100.34936				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	100.31163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN954 On 20/12/2024 Spot Bond					0.00000	100.29245				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	101.65237				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.24985				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			7.37000	99.65335	7.37000	99.63353				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	101.84600				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	100.77438				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.87815				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.19832				0.00	0	500,000,00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	99.99995				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	100.18965				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			12.11000	12.11000	12.11000	101.92505				0.00	0	25,000,00
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</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
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.79708				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	101.67147				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	101.91184				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.94086				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	101.78908				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	101.65493				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	101.60819				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	101.77887				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	104.00429				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	99.80296				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	101.74941				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	101.54836				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA9z On 30/09/2024 Spot Bond					0.00000	101.58374				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>	
BAYA9c On 30/09/2024 Spot Bond					0.00000	101.54787				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>	
BAYA9d On 30/06/2025 Spot Bond					0.00000	102.39261				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>	
BAYA9e On 30/06/2025 Spot Bond					0.00000	101.53367				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>	
BAYA9f On 30/09/2025 Spot Bond					0.00000	100.69848				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>	
BAYA9g On 30/06/2023 Spot Bond					0.00000	101.65605				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>	
BAYA9h On 30/09/2023 Spot Bond					0.00000	101.65516				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>	
BAYA9i On 30/09/2027 Spot Bond					0.00000	101.60526				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>	
BAYB1j On 30/09/2023 Spot Bond					0.00000	101.83418				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>	
BAYB1k On 30/09/2023 Spot Bond					0.00000	102.02670				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>	
BAYB1l On 30/09/2024 Spot Bond					0.00000	101.87034				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>	
BAYB2m On 30/06/2023 Spot Bond					0.00000	102.24994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.83455				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>	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.82046				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.83418				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	101.83455				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>	
BAYB2 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD030 On 18/04/2028 Spot Bond			9.21500	9.21500	9.21500	96.18664				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	100.36989				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	101.75712				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	101.61574				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	101.66307				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	96.34556				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX37 On 16/09/2033 Spot Bond					0.00000	79.56438				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	94.20613				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	79.59417				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	103.13360				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.50839				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	100.54823				0.00	5,825,000,000	5,825,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>5,825,000,000</b>	<b>5,825,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>5,825,000,000</b>	<b>5,825,000,000</b>
BID11 On 15/11/2023 Spot Bond			8.35500	101.35429	8.35500	101.33137				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	101.75513				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	100.87094				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	101.19691				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	101.22638				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	100.54223				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 12/10/2028 Spot Bond					0.00000	101.01685				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	97.54400				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	95.94300				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 03/01/2025 Spot Bond					0.00000	67.28300				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	49.92700				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	101.13385				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	0.00000				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.02047				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	99.96426				0.00	2,680,000,000	1,340,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>2,680,000,000</b>	<b>1,340,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>2,680,000,000</b>	<b>1,340,000,000</b>
BPPF2:On 16/07/2023 Spot Bond					0.00000	101.11808				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2:On 12/10/2023 Spot Bond					0.00000	101.01645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.40879				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>	
BPPF30 On 24/08/2024 Spot Bond					0.00000	100.17017				0.00	0	50,000,00
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BPPF32 On 10/05/2023 Spot Bond					0.00000	100.35869				0.00	0	
<b>Total BPPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF34</b>										<b>0.00</b>	<b>0</b>	
BPPF34 On 03/07/2023 Spot Bond					0.00000	100.25692				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>	
BPPF35 On 11/01/2024 Spot Bond					0.00000	100.24209				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>	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	101.25063				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>	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.64231				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>	
BYA100 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA101 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.33579				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	100.22841				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	31,600,000,000	75,000,000,000	
<b>Total CBL31 SPOT</b>									<b>160,000,000,000,000.00</b>	<b>31,600,000,000</b>	<b>75,000,000,000</b>	
<b>Total For CBL31</b>									<b>160,000,000,000,000.00</b>	<b>31,600,000,000</b>	<b>75,000,000,000</b>	
CCT01 On 23/06/2023 Spot Bond			8.71000	107.38142	8.71000	107.35641			0.00	0		
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>		
CCT02 On 12/06/2024 Spot Bond			9.01000	108.88838	9.01000	108.86216			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			9.56000	105.34327	9.56000	105.31609			0.00	0	170,000,000	
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>	
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>	
CCT04 On 17/07/2027 Spot Bond			10.60000	10.60000	10.60000	101.96178			1,365,763,360,000.00	128,845,600	34,211,400	
<b>Total CCT04 SPOT</b>									<b>1,365,763,360,000.00</b>	<b>128,845,600</b>	<b>34,211,400</b>	
<b>Total For CCT04</b>									<b>1,365,763,360,000.00</b>	<b>128,845,600</b>	<b>34,211,400</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.55721			0.00	0		
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>		
CGR46 On 28/02/2023 Spot Bond					0.00000	99.83539			0.00	0		
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>		
CGR47 On 28/02/2025 Spot Bond					0.00000	99.82634			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	100.82939			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	100.86816			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	101.55031			0.00	0		
<b>Total CGR52 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond			4.77000	103.45072	4.77000	102.40100				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>	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.13700				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>	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.39596				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>	
CLN36 On 20/03/2024 Spot Bond			9.37000	103.27474	9.37000	103.24862				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>	
CLN36 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>	
CLN36 On 20/03/2024 Spot Bond			8.70700	107.49705	8.70700	106.43600				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>	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.41843				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.21766				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>	
CLN37 On 20/03/2024 Spot Bond			11.20000	101.05311	11.20000	101.02269				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>	
CLN38 On 20/09/2024 Spot Bond			6.50000	111.47948	6.50000	105.23200				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>	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.98400				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>	
CLN45 On 31/01/2025 Spot Bond			6.57000	155.01305	6.57000	154.97608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			8.68000	148.43206	8.68000	148.38845				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	0.00000				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			9.01500	103.89710	9.01500	103.87179				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	103.06947				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.04072				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.68473				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>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.53458				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>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.46928				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.50194				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.92922				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.48553				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52 On 27/02/2023 Spot Bond					0.00000	99.86897				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	101.43243				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	100.86347				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	100.71456				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52 On 21/02/2024 Spot Bond					0.00000	100.66533				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>	
CLN52 On 25/11/2022 Spot Bond					0.00000	99.93082				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>	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.48553				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.42033				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.82440				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			10.44000	103.36812	10.44000	103.33953				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.42095				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.62416				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.93178				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	154.10400				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.00006				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.91000	102.86644	9.91000	102.83941				0.00	0	985,300,00
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>985,300,00</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>985,300,00</b>
CLN54 On 29/03/2025 Spot Bond			9.96000	101.72954	9.96000	101.70223				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			10.05000	100.57818	10.05000	100.55094				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			10.10000	10.10000	10.10000	314.18287				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.16482				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.17433				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.95474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.00463				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	133.37900				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.25052				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.41000	99.76403	10.41000	99.64864				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			9.91000	100.93159	9.91000	100.90463				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	100.54511				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	100.12618				0.00	1,220,000,000	610,000,000
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	102.26591				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	101.67206				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	100.24019				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			10.14000	99.89465	10.14000	99.86736				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN572 On 12/11/2025 Spot Bond					0.00000	100.18080				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.24108				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.43246				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.52307				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.80051				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.20306				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.27165				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.60316				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.80784				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.06868				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>	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.79868				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.95940				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.34514				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	103.40599				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	103.27970				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.99000	153.68289	4.99000	123.29087				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.27086				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.38441				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.95529				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.38000	9.38000	9.38000	99.55751				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.15556				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.40807				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.34514				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.34514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	102.04400				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.96500	8.96500	8.96500	102.22645				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.31752				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.50375				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	103.59319				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	100.84425				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	99.99997				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			9.54000	100.50932	9.54000	100.48410				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 CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.63672				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 14/04/2026 Spot Bond					0.00000	102.72886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond					0.00000	101.59785				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2024 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>	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.93701				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>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.04900				0.00	120,000,000	60,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	102.91042				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	101.51075				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	101.74099				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	100.53817				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	100.98019				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>	
CLN623 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	100.63172				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			7.66500	103.13552	7.66500	103.11415				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.02456				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.00317				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.97000	61.28427	12.97000	80.75025				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.12946				0.00	0	220,000,00
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
CLN629 On 19/08/2025 Spot Bond			10.61000	99.86760	10.61000	99.83955				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.02448				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.12057				0.00	0	350,000,00
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
CLN632 On 09/10/2034 Spot Bond					0.00000	101.17907				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.29168				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.35042				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.02113				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.02439				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.12080				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	100.02606				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>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.77421				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.02121				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.32591				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.66897				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.32765				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.14244				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.75090				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.02439				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.02439				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.23100				0.00	36,000,000	18,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>36,000,000</b>	<b>18,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>36,000,000</b>	<b>18,000,000</b>
CLN656 On 20/06/2025 Spot Bond					0.00000	101.54877				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.49241				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	101.81234				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	100.53900				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	124.37800				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	148.72700				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	99.89940				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	100.31433				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.02805				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.35523				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.68244				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.86238				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.02633				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			5.54144	158.35341	5.54144	128.66238				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			5.54144	158.35341	5.54144	128.66321				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.02675				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.02786				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.32097				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.77582				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.86220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.50444				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.27725				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.30427				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.35601				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	101.48966				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	101.48944				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	103.70244				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	101.29202				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	101.34649				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.05411				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	86.72601				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.22270				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.56565				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.61213				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>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.08239				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>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.47645				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.28496				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.02841				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.08103				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.32252				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.66394				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.90561				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.33501				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.15812				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	101.32926				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.32926				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.32926				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.70779				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.34018				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.71003				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.03081				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.56146				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.73742				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.24659				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.24659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.24659				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.26347				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.26347				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	101.26347				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	85.22292				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	86.25523				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	86.89009				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	101.34625				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	101.35956				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	95.99685				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	101.72347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	102.00301				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	113.59100				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.71924				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.02412				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.45008				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.31727				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.31400				0.00	18,000,000	9,000,000
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>18,000,000</b>	<b>9,000,000</b>
<b>Total For CLN744</b>										<b>0.00</b>	<b>18,000,000</b>	<b>9,000,000</b>
CLN745 On 31/01/2030 Spot Bond					0.00000	100.79419				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.05492				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.34643				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.55386				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.43706				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.09450				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.27652				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.70660				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.32611				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.27433				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.50245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.29351				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.64563				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	94.42754				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	102.27652				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	101.49052				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	105.88664				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	99.93756				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	83.07282				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	88.59968				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN773 On 28/08/2028 Spot Bond					0.00000	99.85571				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.56967				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			7.65000	7.65000	7.65000	119.55981				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.86833				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.18596				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.49764				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.50060				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.71482				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.55677				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.51539				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.52190				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.36837				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	101.21125				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.36837				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.19911				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.03178				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.65300				0.00	10,000,000	5,000,000
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For CLN791</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
CLN791 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	17,200,000
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,200,000</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	<b>17,200,000</b>
CLN792 On 31/01/2025 Spot Bond					0.00000	101.53131				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.36844				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.55709				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.55960				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.55960				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.99307				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.98560				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.50238				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.83113				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.56268				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.00456				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.52131				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	101.25346				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 18/04/2028 Spot Bond			9.21500	96.21045	9.21500	96.18664				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.26178				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.79454				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 31/07/2025 Spot Bond					0.00000	100.55716				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2027 Spot Bond					0.00000	100.56268				0.00	0	758,600,00
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>758,600,00</b>
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	<b>758,600,00</b>
CLN816 On 31/01/2030 Spot Bond					0.00000	100.49767				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/07/2025 Spot Bond					0.00000	100.55716				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/05/2025 Spot Bond					0.00000	101.36844				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 28/02/2025 Spot Bond					0.00000	98.73700				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.55716				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.55716				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.55683				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.55716				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.93285				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.55694				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	104.29970				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.58916				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.55683				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.60000	9.60000	9.60000	100.82923				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.98166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.98180				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.98181				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.98170				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.36844				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.33086				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.29834				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 20/07/2026 Spot Bond					0.00000	95.50500				0.00	12,000,000	6,000,000
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>6,000,000</b>
<b>Total For CLN841</b>										<b>0.00</b>	<b>12,000,000</b>	<b>6,000,000</b>
CLN841 On 20/07/2026 Spot Bond					0.00000	95.05400				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	95.59800				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.56657				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.22704				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN846 On 02/05/2023 Spot Bond					0.00000	101.24156				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.36844				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.36844				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.36808				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.59562				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.63930				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.34287				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.41488				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.52285				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.55712				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.58016				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 06/08/2023 Spot Bond					0.00000	100.65079				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.73950				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>	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.55716				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>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.42859				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>	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.32572				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>	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.56155				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>	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.34511				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>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	103.59700				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>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.89100				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>	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.61896				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>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.58834				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>	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.48597				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>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.49176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.48880				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	84.09041				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.98166				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	101.36859				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	100.69754				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	100.69754				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	100.57369				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	100.48464				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	101.15556				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	101.14877				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	85.72109				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN882 On 31/01/2030 Spot Bond					0.00000	100.48286				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.48384				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.27349				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.27349				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.09421				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>	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.24356				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>	
CLN888 On 15/09/2027 Spot Bond			5.65000	5.65000	5.65000	122.57752				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>	
CLN889 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>	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.41629				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>	
CLN891 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>	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.31523				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>	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.55716				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.20577				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	101.27698				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>	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.21635				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.03110				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.42116				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>	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.92856				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>	
CLN900 On 20/12/2027 Spot Bond			11.69500	11.69500	11.69500	106.62013				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>	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.95400				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>	
CLN902 On 20/12/2027 Spot Bond			10.99500	10.99500	10.99500	102.71986				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>	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.55522				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>	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.51994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.48424				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>	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.38940				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.22278				0.00	0	
<b>Total CLN908 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>										<b>0.00</b>	<b>0</b>	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.98500	106.81793	9.98500	106.78949				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			11.20000	105.53428	11.20000	105.50286		11,337,045,440,000.00		1,012,236,200	506,118,100	
<b>Total COJ08 SPOT</b>								<b>11,337,045,440,000.00</b>		<b>1,012,236,200</b>	<b>506,118,100</b>	
<b>Total For COJ08</b>								<b>11,337,045,440,000.00</b>		<b>1,012,236,200</b>	<b>506,118,100</b>	
COJG0 On 09/06/2024 Spot Bond			11.07500	103.39515	11.07500	103.36470		3,975,129,815,000.00		358,928,200	179,464,100	
<b>Total COJG01 SPOT</b>								<b>3,975,129,815,000.00</b>		<b>358,928,200</b>	<b>179,464,100</b>	
<b>Total For COJG01</b>								<b>3,975,129,815,000.00</b>		<b>358,928,200</b>	<b>179,464,100</b>	
COT01 On 03/04/2023 Spot Bond			9.45000	101.12519	9.45000	101.09988			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			12.97000	90.92963	12.97000	90.89824			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			11.56000	96.00042	11.56000	95.97095			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	0.00000			0.00	0		
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	101.05630				0.00	0	202,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>202,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>202,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.31000	10.31000	10.31000	100.29284				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	100.89951				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.20777				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	100.49310				0.00	0	500,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.02141				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	101.18796				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.13798				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	101.23710				0.00	80,000,000	40,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	101.26710				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.96500	102.84549	7.96500	102.82351				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	83.13449	100.00000	82.95454				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	83.13449	100.00000	82.95454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.53500	102.70286	9.53500	102.67687				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.52558	9.69000	102.49922				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.52558	9.69000	102.49922				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			10.51000	99.22464	10.51000	99.19703				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			11.70000	95.68051	11.70000	95.65095				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.63121	10.10000	102.60373				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.63121	10.10000	102.60373				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	99.75231				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	101.17666				0.00	0	1,180,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,180,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>1,180,000,00</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	98.87888				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	99.19187				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.47840				0.00	20,000,000	4,110,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>4,110,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>20,000,000</b>	<b>4,110,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.75065				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.12756				0.00	0	27,000,000.00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000.00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000.00</b>
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.45335				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	98.89787				0.00	0	340,000.00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000.00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	<b>340,000.00</b>
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.47040				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.80992				0.00	3,980,000,000	3,980,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>3,980,000,000</b>	<b>3,980,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>3,980,000,000</b>	<b>3,980,000.00</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.42238				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>	
DVFC26 On 15/12/2026 Spot Bond					0.00000	102.20198				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>	
DVFC28 On 15/12/2028 Spot Bond					0.00000	101.58968				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			8.92500	103.13661	8.92500	103.11174				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			5.54000	117.29042	5.54000	117.26533				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			5.53000	101.61878	5.53000	101.59733				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	148.86375	2.25000	148.84534				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			4.68000	155.14862	4.68000	155.11904				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.64500	140.40485	4.64500	140.37823				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.65000	136.69949	4.65000	136.67382				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.36000	119.03673	5.36000	119.01205				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.50000	104.21837	5.50000	104.19645				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	148.86375	2.25000	148.84534				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	172.16728				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	169.37706				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	158.52589				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	131.68568				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	130.76668				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 28/07/2025 Spot Bond					0.00000	127.49898				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 19/08/2025 Spot Bond					0.00000	118.52485				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 15/04/2024 Spot Bond					0.00000	114.12470				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 21/05/2024 Spot Bond					0.00000	115.94591				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 09/12/2024 Spot Bond					0.00000	95.99343				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	100.05452				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond					0.00000	102.96155				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 12/05/2023 Spot Bond					0.00000	105.86626				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond					0.00000	103.18627				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>	
ELN019 On 20/09/2027 Spot Bond					0.00000	104.08066				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.62000	99.76874	10.62000	99.74023				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			12.70000	12.70000	12.70000	91.91767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			12.75000	12.75000	12.75000	95.68635				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			10.71000	10.71000	10.71000	103.66114				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			10.71000	10.71000	10.71000	103.43825				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.70000	12.70000	12.70000	99.32305				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.94000	11.94000	11.94000	101.00244				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			15.20000	15.20000	15.20000	94.66127				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	101.95276				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	101.51480				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	101.42556				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	99.77419				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.86530				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	101.58731				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	101.40510				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	101.43274				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	100.24944				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>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.32050				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.23662				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>	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.01815				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.04311				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.39677				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.49023				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.23707				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>	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.94714				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.34301				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					0.00000	100.21112				0.00	0	300,000,00
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
EQT01 On 11/11/2025 Spot Bond					0.00000	100.22242				0.00	0	
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.22627				0.00	0	
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.02578				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.03004				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.02781				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.03208				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.02809				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	100.02308				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.02732				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			7.61500	103.63782	7.61500	103.61648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.21842	10.00000	103.19063				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			9.63000	96.09798	9.63000	96.07315			9,693,558,000,000.00	1,006,600,000	3,312,147,200	
<b>Total ES26 SPOT</b>									<b>9,693,558,000,000.00</b>	<b>1,006,600,000</b>	<b>3,312,147,200</b>	
<b>Total For ES26</b>									<b>9,693,558,000,000.00</b>	<b>1,006,600,000</b>	<b>3,312,147,200</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.10606	7.85000	101.08467			0.00	0	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.21000	73.54188	12.27000	73.23493			16,163,598,000,000.00	1,323,800,000	1,176,223,800	
<b>Total ES33 SPOT</b>									<b>16,163,598,000,000.00</b>	<b>1,323,800,000</b>	<b>1,176,223,800</b>	
<b>Total For ES33</b>									<b>16,163,598,000,000.00</b>	<b>1,323,800,000</b>	<b>1,176,223,800</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.41330	7.50000	101.39267			0.00	0	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.44500	72.00003	12.51000	71.61891			4,753,990,000,000.00	382,000,000	413,004,900	
<b>Total ES42 SPOT</b>									<b>4,753,990,000,000.00</b>	<b>382,000,000</b>	<b>413,004,900</b>	
<b>Total For ES42</b>									<b>4,753,990,000,000.00</b>	<b>382,000,000</b>	<b>413,004,900</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.66540	8.50000	100.64238			0.00	0	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.69000	11.69000	11.69000	102.48920			0.00	0	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.24000	14.24000	14.24000	97.67161			0.00	0	0	
<b>Total ETK002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ETK002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.51269			0.00	0	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0	
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.15614				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	100.49023				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	101.67646				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.48979				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.04426				0.00	14,000,000	7,000,00
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>14,000,000</b>	<b>7,000,00</b>
<b>Total For FIFG02</b>										<b>0.00</b>	<b>14,000,000</b>	<b>7,000,00</b>
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.99965				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.99975				0.00	12,000,000	6,000,00
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>6,000,00</b>
<b>Total For FIFG04</b>										<b>0.00</b>	<b>12,000,000</b>	<b>6,000,00</b>
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.99979				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.09053				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.54559				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.44364			0.00	10,000,000,000	41,707,100,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>41,707,100,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>41,707,100,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.82801			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			9.29000	107.46574	9.29000	107.43908			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	102.56852			0.00	0	
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.28833			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			9.21000	97.74614	9.21000	97.72195			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	100.68306			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	101.27927			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	101.30160			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	330.20291	4.72000	330.14005		330,400,000,000.00		70,000,000	35,000,000
<b>Total FRBI23 SPOT</b>								<b>330,400,000,000.00</b>		<b>70,000,000</b>	<b>35,000,000</b>
<b>Total For FRBI23</b>								<b>330,400,000,000.00</b>		<b>70,000,000</b>	<b>35,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			3.89500	3.89500	3.89500	163.86252		0.00		0	460,000,000
<b>Total FRBI25 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>460,000,000</b>
<b>Total For FRBI25</b>								<b>0.00</b>		<b>0</b>	<b>460,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			4.34000	214.59931	4.34000	214.56048		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	111.66811				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			5.24500	5.24500	5.24500	234.56370			131,125,000,000.00		25,000,000	252,500,000
<b>Total FRBI33 SPOT</b>									<b>131,125,000,000.00</b>		<b>25,000,000</b>	<b>252,500,000</b>
<b>Total For FRBI33</b>									<b>131,125,000,000.00</b>		<b>25,000,000</b>	<b>252,500,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.63000	95.82018	5.63000	95.79954				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			5.67500	95.93886	5.67500	95.91825				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.75443	8.75443	8.75443	84.91870				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.79996	8.79996	8.79996	84.01059				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	159.54962				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.13831				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.97263				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	100.57944				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			10.09900	10.09900	10.09900	102.82887				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	0.00000				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	101.44599				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	122.62382				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.29920				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.31169				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			6.33000	6.33000	6.33000	120.41723				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.30360				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.17414				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.17629				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.87516				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.25591				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.66002				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.02736				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.81735				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.72263				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	102.85428				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	101.28296				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	101.42527				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	101.53164				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	101.46820				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	101.50252				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	100.50838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.41155				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.53135				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.65101				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.43705				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.10126				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.58504				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 27/12/2022 Spot Bond					0.00000	101.71706				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.32032				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.17112				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.46015				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.74078				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/02/2024 Spot Bond					0.00000	100.28876				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	101.75081				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	101.31254				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	101.62027				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	102.12435				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.77226				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.56649				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.57061				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.86854				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.70193				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.71078				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.61251				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	100.58662				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	100.59027				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>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.62179				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.51677				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>	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.19854				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.37170				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.53185				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.90340				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.95479				0.00	0	3,800,000.00
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000.00</b>
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000.00</b>
FRC366 On 31/05/2024 Spot Bond					0.00000	101.97290				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>	
FRC371 On 20/06/2026 Spot Bond					0.00000	91.66724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	91.83105				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	100.68554				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	100.68328				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	93.33811				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	100.79971				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	89.89153				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	89.72772				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	101.32053				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	101.61726				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	101.45424				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	100.14649				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38: On 15/02/2025 Spot Bond					0.00000	100.14649				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	100.12570				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	100.12570				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	101.88325				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.55720				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.70368				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.21701				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.26877				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.45751				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.55716				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.72368				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/03/2023 Spot Bond			14.48000	14.48000	14.48000	99.09362				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC397</b>										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.76517				0.00	0	
<b>Total FRC398 SPOT</b>										0.00	0	
<b>Total For FRC398</b>										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.81668				0.00	0	
<b>Total FRC399 SPOT</b>										0.00	0	
<b>Total For FRC399</b>										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.88203				0.00	14,000,000	7,000,000
<b>Total FRC400 SPOT</b>										0.00	14,000,000	7,000,000
<b>Total For FRC400</b>										0.00	14,000,000	7,000,000
FRC401 On 19/01/2027 Spot Bond			11.03500	11.03500	11.03500	101.81831				0.00	0	
<b>Total FRC401 SPOT</b>										0.00	0	
<b>Total For FRC401</b>										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	101.90804				0.00	0	
<b>Total FRC402 SPOT</b>										0.00	0	
<b>Total For FRC402</b>										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	100.03205				0.00	16,000,000	8,000,000
<b>Total FRC403 SPOT</b>										0.00	16,000,000	8,000,000
<b>Total For FRC403</b>										0.00	16,000,000	8,000,000
FRC404 On 19/05/2026 Spot Bond			13.18000	13.18000	13.18000	99.50381				0.00	0	
<b>Total FRC404 SPOT</b>										0.00	0	
<b>Total For FRC404</b>										0.00	0	
FRC405 On 19/01/2027 Spot Bond			11.03000	11.03000	11.03000	103.99679				0.00	0	
<b>Total FRC405 SPOT</b>										0.00	0	
<b>Total For FRC405</b>										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	101.28999				0.00	0	
<b>Total FRC406 SPOT</b>										0.00	0	
<b>Total For FRC406</b>										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	101.01820				0.00	0	
<b>Total FRC407 SPOT</b>										0.00	0	
<b>Total For FRC407</b>										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	101.76421				0.00	0	
<b>Total FRC408 SPOT</b>										0.00	0	
<b>Total For FRC408</b>										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.37000	11.37000	11.37000	101.29341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.55720				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>	
FRC411 On 30/04/2025 Spot Bond					0.00000	100.59834				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>	
FRC412 On 31/05/2027 Spot Bond					0.00000	102.18492				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.62005				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>	
FRC414 On 31/05/2027 Spot Bond					0.00000	102.12077				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>	
FRC415 On 31/05/2025 Spot Bond					0.00000	102.09562				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>	
FRC416 On 20/06/2027 Spot Bond					0.00000	101.65132				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>	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.59829				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 31/05/2027 Spot Bond					0.00000	102.17596				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.61547				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.55720				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.63930				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	101.66964				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	101.66964				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	102.02757				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.55710				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.37070				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.44255				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 21/06/2027 Spot Bond					0.00000	101.48804				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.55726				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.59617				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.12331				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>	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.55713				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.09937				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.21964				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.02142				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.47286				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			9.92000	9.92000	9.92000	103.47368				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	101.20577				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	101.22414				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	100.60146				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	100.73915				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	100.73915				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	100.85982				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	100.77137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.57716				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>	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.50426				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			5.10000	108.23506	5.10000	108.21318			249,900,000,000.00		49,000,000	24,500,00
<b>Total FRI33 SPOT</b>									<b>249,900,000,000.00</b>		<b>49,000,000</b>	<b>24,500,00</b>
<b>Total For FRI33</b>									<b>249,900,000,000.00</b>		<b>49,000,000</b>	<b>24,500,00</b>
FRI38 On 31/01/2038 Spot Bond			5.38000	116.11042	5.38000	116.08636			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	100.98993			0.00		0	70,000,00
<b>Total FRJ23 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>70,000,00</b>
<b>Total For FRJ23</b>									<b>0.00</b>		<b>0</b>	<b>70,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.44940			0.00		0	
<b>Total FRJ24 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRJ24</b>									<b>0.00</b>		<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.47659			0.00	9,195,600,000	10,000,000,00	
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>9,195,600,000</b>	<b>10,000,000,00</b>	
<b>Total For FRJ25</b>									<b>0.00</b>	<b>9,195,600,000</b>	<b>10,000,000,00</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.33613			0.00		0	
<b>Total FRJ26 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRJ26</b>									<b>0.00</b>		<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.77464			0.00		0	275,000,00
<b>Total FRJ27 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>275,000,00</b>
<b>Total For FRJ27</b>									<b>0.00</b>		<b>0</b>	<b>275,000,00</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.21913			0.00		0	500,000,00
<b>Total FRJ27S SPOT</b>									<b>0.00</b>		<b>0</b>	<b>500,000,00</b>
<b>Total For FRJ27S</b>									<b>0.00</b>		<b>0</b>	<b>500,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.86039			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.80409				0.00	0	3,730,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,730,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>3,730,000,00</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.65140				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	101.21884				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			5.01300	5.01300	5.01300	101.06158				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	116.50146				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.33713				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			5.49000	114.60351	5.49000	114.57945				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.26000	234.30586	5.26000	234.25792				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.63000	112.71941	5.63000	112.69532				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	234.25792				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			5.07000	159.91453	5.07000	159.88272				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.52926	3.70500	114.51064				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.43000	115.42254	5.43000	115.39848				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.38000	231.87706	5.38000	231.82883				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.43000	230.87405	5.43000	230.82573				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			4.25000	162.67600	4.25000	162.64719				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.46000	230.27476	5.46000	230.22639				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.63000	112.71941	5.63000	112.69532				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.78000	210.04135	4.78000	210.00087				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.38000	103.23863	6.38000	103.21453				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.99000	207.90517	4.99000	207.86394				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.05000	207.29942	5.05000	207.25796				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.97000	220.36975	5.97000	220.32046				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.33000	103.83990	6.33000	103.81579				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	112.69532				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.61000	112.98627	5.61000	112.96219				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.86000	209.22461	4.86000	209.18383				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.74000	224.77134	5.74000	224.72245				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.99000	207.90517	4.99000	207.86394				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.99000	207.90517	4.99000	207.86394				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.39100	214.06524	4.39100	214.02620				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			5.02000	160.08122	5.02000	160.04959				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			5.34000	204.40004	5.34000	204.35758				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.38000	204.00378	5.38000	203.96118				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.99000	160.18135	4.99000	160.14981				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			4.85500	209.27554	4.85500	209.23478			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			5.39000	5.39000	5.39000	203.86221			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	100.83847			0.00	0	212,000,00
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>212,000,00</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>	<b>212,000,00</b>
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRS176 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>									<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.42666			0.00	0	189,000,00
<b>Total FRS180 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>189,000,00</b>
<b>Total For FRS180</b>									<b>0.00</b>	<b>0</b>	<b>189,000,00</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.35821			0.00	0	
<b>Total FRS182 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>									<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	175.95458			0.00	0	
<b>Total FRS184 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>									<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	136.55800			0.00	0	
<b>Total FRS186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>									<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	188.43365			0.00	0	
<b>Total FRS187 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>									<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	248.72016			0.00	0	
<b>Total FRS194 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>									<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.30739			0.00	0	
<b>Total FRS197 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>									<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.33777			0.00	0	
<b>Total FRS199 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.17548				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	99.86829				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	100.88237				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.08405				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	101.18853				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	101.31254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.17940				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	122.52040				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.30160				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.54942				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	100.85961				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	71.36626				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	102.26580				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	112.78385				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.08908				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 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>	
FRS25 On 22/02/2024 Spot Bond					0.00000	99.36565				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.56937				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 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>	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.87453				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.77770				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	102.07815				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35336				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	115.84780				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.36062				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.35479				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.60479				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.69731				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.36480				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.41381				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	96.37378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	96.37378				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.61646				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.46418				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.84900	11.84900	11.84900	91.29043				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.99004				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	92.71147				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	97.65539				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	102.72212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29( On 12/05/2023 Spot Bond					0.00000	105.31488				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 16/05/2027 Spot Bond					0.00000	100.13549				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 06/07/2023 Spot Bond					0.00000	101.08646				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 30/04/2026 Spot Bond					0.00000	100.55720				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 31/07/2023 Spot Bond					0.00000	99.94156				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 13/07/2027 Spot Bond					0.00000	108.71694				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS31( On 21/09/2023 Spot Bond			9.71000	9.71000	9.71000	102.47043				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.43921				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>	
FRS312 On 28/09/2025 Spot Bond					0.00000	104.66672				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>	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.51264				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>	
FRS36 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	331.30596				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	333.38347	3.74000	333.32875				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	332.15194				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	100.39284				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			5.33000	106.24648	5.33000	106.22462				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			4.75000	68.16118	4.75000	114.37336				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			4.14000	4.14000	4.14000	163.02256				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			4.42000	4.42000	4.42000	162.06919				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	328.72356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.77500	7.77500	7.77500	101.75092				0.00	0	400,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.61500	108.79493	8.61500	108.76986				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			8.93000	105.06809	8.93000	105.04315				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.16500	102.42890	9.16500	102.40368				0.00	0	5,080,50
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,080,50</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>5,080,50</b>
FRX27 On 07/03/2027 Spot Bond			9.33000	105.12184	9.33000	105.09536				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			9.99000	103.82481	9.99000	103.79732				0.00	0	800,000,00
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
FRX30 On 31/01/2030 Spot Bond			10.59500	98.83935	10.59500	98.81163				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			10.86500	95.08334	10.86500	95.05600			152,110,000,000.00		14,000,000	7,000,00
<b>Total FRX31 SPOT</b>									<b>152,110,000,000.00</b>		<b>14,000,000</b>	<b>7,000,00</b>
<b>Total For FRX31</b>									<b>152,110,000,000.00</b>		<b>14,000,000</b>	<b>7,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.98500	98.85553	10.98500	98.82650				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			11.88000	70.66455	11.88000	70.64214				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	100.17760				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.02041				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.01969				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.02015				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.02028				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.66771				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	100.68110				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.71603				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	99.94210				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.24861				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	99.93773				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	99.93513				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	99.91727				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For GH5C1</b>									<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.82000	116.93070	4.82000	116.90812			684,440,000,000.00	142,000,000	71,000,000
<b>Total GRL35 SPOT</b>									<b>684,440,000,000.00</b>	<b>142,000,000</b>	<b>71,000,000</b>
<b>Total For GRL35</b>									<b>684,440,000,000.00</b>	<b>142,000,000</b>	<b>71,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	100.90216			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			8.49400	102.41854	8.49400	102.39515			0.00	0	
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.31428			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			7.72000	103.96348	7.72000	103.94185			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	101.57263			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	101.54452			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	102.29625			0.00	0	
<b>Total GRT25G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>									<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.99607			0.00	56,000,000	242,000,000
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>56,000,000</b>	<b>242,000,000</b>
<b>Total For GRT26G</b>									<b>0.00</b>	<b>56,000,000</b>	<b>242,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.18576			0.00	0	
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.38786			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	101.95165			0.00	0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	99.87646				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	100.81593				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.13424				0.00	0	200,000,00
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.58755				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	101.25824				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	101.16420				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	100.47300				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	0.00000				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	100.26534				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	100.51752				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.90927				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	101.14674				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	100.94098				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	101.34608				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	101.36174				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.26693				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	99.86490				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.19545				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>	
H10T5 On 27/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.35440				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	101.36844				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	100.97937				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	101.03976				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.46213				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	101.27534				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	101.66024				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	101.25326				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.26712				0.00	48,000,000	24,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>48,000,000</b>	<b>24,000,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>48,000,000</b>	<b>24,000,00</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.49939				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	101.42884				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	100.73247				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	100.26695				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	100.27261				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	101.16701				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	101.15266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	101.21736			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	329.23856	5.02000	329.17323			0.00	0	
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.15000	5.15000	5.15000	329.77688			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.94000	99.45902	10.94000	99.43023			0.00	0	27,040,000,00
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,040,000,00</b>
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	<b>27,040,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			5.25000	76.93917	5.25000	109.44774			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			12.10500	85.24499	12.10500	85.21777		1,195,974,000,000.00		98,800,000	4,375,373,80
<b>Total HWAY34 SPOT</b>								<b>1,195,974,000,000.00</b>		<b>98,800,000</b>	<b>4,375,373,80</b>
<b>Total For HWAY34</b>								<b>1,195,974,000,000.00</b>		<b>98,800,000</b>	<b>4,375,373,80</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.92482	100.00000	11.89857			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.13000	84.44477	12.13000	84.41776		1,872,872,000,000.00		154,400,000	4,708,500,00
<b>Total HWAY35 SPOT</b>								<b>1,872,872,000,000.00</b>		<b>154,400,000</b>	<b>4,708,500,00</b>
<b>Total For HWAY35</b>								<b>1,872,872,000,000.00</b>		<b>154,400,000</b>	<b>4,708,500,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.92096	100.00000	11.89472			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.87571			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			3.69000	164.59620	3.57000	164.98512		216,883,663,614,000.00		58,776,060,600	621,671,869,30
<b>Total I2025 SPOT</b>								<b>16,883,663,614,000.00</b>		<b>58,776,060,600</b>	<b>621,671,869,30</b>
<b>Total For I2025</b>								<b>16,883,663,614,000.00</b>		<b>58,776,060,600</b>	<b>621,671,869,30</b>



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2029	On	31/03/2029	Spot Bond			4.45000	116.80929	4.35000	117.47190			151,299,294,230,000.00	33,999,841,400	187,988,688,80
<b>Total I2029 SPOT</b>												<b>151,299,294,230,000.00</b>	<b>33,999,841,400</b>	<b>187,988,688,80</b>
<b>Total For I2029</b>												<b>151,299,294,230,000.00</b>	<b>33,999,841,400</b>	<b>187,988,688,80</b>
I2033	On	28/02/2033	Spot Bond			4.77000	111.47743	4.60000	113.16924			688,161,231,540,000.00	144,268,602,000	384,540,060,50
<b>Total I2033 SPOT</b>												<b>688,161,231,540,000.00</b>	<b>144,268,602,000</b>	<b>384,540,060,50</b>
<b>Total For I2033</b>												<b>688,161,231,540,000.00</b>	<b>144,268,602,000</b>	<b>384,540,060,50</b>
I2038	On	31/01/2038	Spot Bond			4.81500	124.23417	4.73000	125.49028			491,263,268,607,000.00	102,027,677,800	408,253,914,50
<b>Total I2038 SPOT</b>												<b>491,263,268,607,000.00</b>	<b>102,027,677,800</b>	<b>408,253,914,50</b>
<b>Total For I2038</b>												<b>491,263,268,607,000.00</b>	<b>102,027,677,800</b>	<b>408,253,914,50</b>
I2046	On	31/03/2046	Spot Bond			4.85500	108.13586	4.73000	110.29026			998,354,146,839,000.00	205,634,221,800	467,568,087,50
<b>Total I2046 SPOT</b>												<b>998,354,146,839,000.00</b>	<b>205,634,221,800</b>	<b>467,568,087,50</b>
<b>Total For I2046</b>												<b>998,354,146,839,000.00</b>	<b>205,634,221,800</b>	<b>467,568,087,50</b>
I2050	On	31/12/2050	Spot Bond			4.82000	110.88962	4.82500	110.77179			837,489,744,380,000.00	173,753,059,000	488,280,836,40
<b>Total I2050 SPOT</b>												<b>837,489,744,380,000.00</b>	<b>173,753,059,000</b>	<b>488,280,836,40</b>
<b>Total For I2050</b>												<b>837,489,744,380,000.00</b>	<b>173,753,059,000</b>	<b>488,280,836,40</b>
IBG01	On	07/02/2025	Spot Bond					0.00000	100.18321			0.00	0	
<b>Total IBG01 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>												<b>0.00</b>	<b>0</b>	
IBG02	On	07/02/2027	Spot Bond					0.00000	99.93055			0.00	680,000,000	340,000,00
<b>Total IBG02 SPOT</b>												<b>0.00</b>	<b>680,000,000</b>	<b>340,000,00</b>
<b>Total For IBG02</b>												<b>0.00</b>	<b>680,000,000</b>	<b>340,000,00</b>
IBL109	On	07/12/2023	Spot Bond			4.82000	329.88098	4.82000	329.81731			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	100.25661			0.00	2,240,000,000	1,120,000,00
<b>Total IBL115 SPOT</b>												<b>0.00</b>	<b>2,240,000,000</b>	<b>1,120,000,00</b>
<b>Total For IBL115</b>												<b>0.00</b>	<b>2,240,000,000</b>	<b>1,120,000,00</b>
IBL124	On	14/02/2024	Spot Bond					0.00000	100.27669			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	100.17009			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	100.83860			0.00	0	
<b>Total IBL134 SPOT</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.99991				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.08960				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	100.50606				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	100.44036				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>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.01982				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	101.30015				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	101.15547				0.00	0	388,000,00
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>388,000,00</b>
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	<b>388,000,00</b>
IBL148 On 25/08/2023 Spot Bond					0.00000	99.94294				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.94126				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.01951				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	100.62665				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	100.35808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57829				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	100.33302				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	100.82329				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.84237				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.29426				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	99.93286				0.00	0	2,800,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.70384				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.37355				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.94020				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.12825				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	101.25471				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	100.98917				0.00	0	1,000,000,00
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
IBL192 On 08/10/2026 Spot Bond					0.00000	100.91215				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	100.30959				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	100.24469				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	101.35712				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.04523				0.00	0	1,100,000,00
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
IBL202 On 02/12/2022 Spot Bond					0.00000	99.09712				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	101.65643				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	101.59585				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	101.39395				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	101.53527				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	100.45157				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.48887				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.08149				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			6.79000	6.79000	6.79000	99.87182				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			6.79000	6.79000	6.79000	99.87076				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/02/2023 Spot Bond			6.79000	6.79000	6.79000	99.87813				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			6.79000	6.79000	6.79000	99.86584				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	100.92878				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.32777				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	101.21872				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			9.71000	9.71000	9.71000	100.31352				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	99.96603				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.09736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.27000	8.27000	8.27000	99.71284				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	100.27807				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	100.11507				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.93922				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.47926				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.38392				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	101.56561				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	101.43533				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	101.48293				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	101.28709				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL232 On 24/06/2025 Spot Bond			9.17000	9.17000	9.17000	103.18121				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	101.21378				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	101.25053				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	101.42044				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	98.44709				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.11299				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	100.77897				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	100.80063				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	102.76022				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	100.51456				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	100.53543				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	100.35414				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.11000	10.11000	10.11000	99.06402				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.02861				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	101.22203				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			8.22000	103.31234	8.22000	102.08287				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.86161				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	100.30648				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			9.03500	104.09744	9.03500	104.07244				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			7.40500	99.95944	7.40500	99.93917				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	101.76096				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			9.75000	99.61860	9.75000	99.59283				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			11.30000	100.17951	11.30000	100.14389				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			10.31000	106.62160	10.31000	106.59232				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 26/04/2023 Spot Bond					0.00000	100.36553				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 12/11/2023 Spot Bond					0.00000	99.68041				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.27184				0.00	0	313,000,00
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>313,000,00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>313,000,00</b>
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.30273				0.00	0	13,500,000,00
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.16228				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	101.23990				0.00	500,000,000	250,000,00
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.81783				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.14549				0.00	0	13,500,000,00
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
IDCG23 On 15/12/2022 Spot Bond					0.00000	101.36105				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.06000	103.32443	9.06000	103.29941				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.04464				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	102.86281				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.95570				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.73437				0.00	4,000,000,000	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>4,000,000,000</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.54184				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.42103				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.05162				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	101.31193				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	101.35181				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	101.26221				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	100.32552				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	100.78888				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	100.28151				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.28472				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	101.53447				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	100.16898				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.13123				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.43698				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	0.00000				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>	
IPFC40 On 25/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC40</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.89358				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			5.65000	201.35206	5.65000	201.30856				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	104.46948				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			5.55000	202.32952	5.55000	202.28637				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.03397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.72964				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	101.78016				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	101.46601				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	101.87469				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.42408				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	101.61025				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.01706				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	100.22466				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			7.91500	103.07416	7.91500	103.05194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC188 On 02/12/2022 Spot Bond					0.00000	101.94634				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	101.91188				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			7.45000	102.09903	7.45000	102.07874				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	101.57497				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			7.96500	101.33422	7.96500	101.31236				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	101.68894				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.90500	101.32044	7.90500	101.29875				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 18/11/2023 Spot Bond					0.00000	100.08067				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			6.61500	6.61500	6.61500	99.87329				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	101.53562				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	101.21435				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.26500	8.26500	8.26500	101.31237				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			8.96500	8.96500	8.96500	100.65198				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	100.57481				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.54540				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			6.92000	6.92000	6.92000	100.80809				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.67000	100.26017	8.67000	100.23680				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			6.00000	100.84351	6.00000	100.91286				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	100.30405				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	102.86659				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	100.58969				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.02123				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	101.22173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.80728				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			9.68000	9.68000	9.68000	99.97463				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	101.07649				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			8.65500	8.65500	8.65500	101.15540				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	100.84218				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	99.77530				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	99.79399				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	99.71928				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	99.73795		12,330,000,000,000.00		1,800,000,000	900,000,000	
<b>Total IVZ122 SPOT</b>								<b>12,330,000,000,000.00</b>		<b>1,800,000,000</b>	<b>900,000,000</b>	
<b>Total For IVZ122</b>								<b>12,330,000,000,000.00</b>		<b>1,800,000,000</b>	<b>900,000,000</b>	
IVZ123 On 19/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ123</b>										<b>0.00</b>	<b>0</b>	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.60744				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ125 On 15/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.47727				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	101.54039				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	99.82984				0.00	0	317,000,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>317,000,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>317,000,00</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.96426				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	100.66310				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	100.78131				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.01945				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.55366				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.40079				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.40447				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.06109				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.57833				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.88368				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.90936				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>	
KAP02 On 28/09/2025 Spot Bond					0.00000	101.18657				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>	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.21802				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>	
KAP02 On 18/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,000,000.00
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000.00</b>
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000.00</b>
KAP02 On 18/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
KW01 On 31/10/2027 Spot Bond			9.81000	115.01025	9.81000	114.97983				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.11619				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	101.92045				0.00	0	700,000.00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000.00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>700,000.00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.95311				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	104.50731				0.00	10,000,000	35,000.00

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 LGL11 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>35,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>10,000,000</b>	<b>35,000,000</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	101.08383				0.00	0	2,300,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.29241				0.00	0	850,000,000
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
LHC02 On 19/07/2027 Spot Bond					0.00000	101.30677				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	0.00000				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			905,000,000,000,000.00	89,050,000,000	40,000,000,000	
<b>Total LRFA4 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>89,050,000,000</b>	<b>40,000,000,000</b>	
<b>Total For LRFA4</b>									<b>15,000,000,000,000.00</b>	<b>89,050,000,000</b>	<b>40,000,000,000</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				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>	
LRFB4 On 20/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000,000.00	16,500,000,000	7,500,000,000	
<b>Total LRFB4 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>16,500,000,000</b>	<b>7,500,000,000</b>	
<b>Total For LRFB4</b>									<b>10,000,000,000,000.00</b>	<b>16,500,000,000</b>	<b>7,500,000,000</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				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>	
LRFC4 On 20/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			644,000,000,000,000.00	6,440,000,000	2,500,000,000	
<b>Total LRFC4 SPOT</b>									<b>14,000,000,000,000.00</b>	<b>6,440,000,000</b>	<b>2,500,000,000</b>	
<b>Total For LRFC4</b>									<b>14,000,000,000,000.00</b>	<b>6,440,000,000</b>	<b>2,500,000,000</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.88119				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	102.04429				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	99.99423				0.00	0	500,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MBF07: On 28/05/2024 Spot Bond					0.00000	99.97377				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	101.20240				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.93148				0.00	10,000,000,000	20,000,000,00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>20,000,000,00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>20,000,000,00</b>
MBF07: On 30/09/2025 Spot Bond					0.00000	101.09444				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.97976				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	100.53074				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	101.41174				0.00	0	27,000,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	100.22525				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	101.45850				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	101.39673				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	101.16275				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.06000	9.06000	9.06000	108.40111				289,920,000,000.00	32,000,000	16,000,00
<b>Total MMIG04 SPOT</b>										<b>289,920,000,000.00</b>	<b>32,000,000</b>	<b>16,000,00</b>
<b>Total For MMIG04</b>										<b>289,920,000,000.00</b>	<b>32,000,000</b>	<b>16,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.80389				0.00	0	472,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>472,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>472,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.12010				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	102.34078				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			9.71000	102.82588	9.71000	102.79925				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	102.81639				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			9.96000	92.66732	9.96000	93.04100				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.11886				0.00	0	700,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.62000	97.13305	10.62000	97.10575				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	102.72620				0.00	0	7,000,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	102.15778				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.37811				0.00	66,000,000	33,000,00

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 MTN13 SPOT</b>										<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.95768				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.76917				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.99939				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.48076				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	102.69466				0.00	68,000,000	34,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>68,000,000</b>	<b>34,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>68,000,000</b>	<b>34,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	102.20255				0.00	0	50,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.36723				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.65500	98.88831	9.65500	98.86297				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	104.24636				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.10645				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.72873				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	103.52327				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	101.78700				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	102.02641				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	102.77289				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	101.46625				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	101.59157				0.00	0	305,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>305,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>305,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	101.89561				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.15928				0.00	0	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.16402				0.00	0	
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	99.99999				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	100.23356				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/11/2024 Spot Bond					0.00000	99.99988				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>	
MWAR1 On 22/05/2025 Spot Bond					0.00000	100.00001				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>	
MWAR1 On 22/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWAR10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.21087				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	101.46306				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	101.67728				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	101.87419				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			8.54500	99.90644	8.54500	99.92982				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			8.93500	103.82765	8.93500	103.80299				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			10.59000	102.98457	10.59000	102.95569				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	100.75264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.46401				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>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.62238				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	100.46036				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	101.32102				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			8.48000	103.25493	8.48000	103.23124				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			8.76800	103.94668	8.76800	103.92244				0.00	0	110,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
NBK17 On 22/04/2026 Spot Bond			9.34000	102.60627	9.34000	102.58054		373,600,000,000.00		40,000,000	20,000,00	
<b>Total NBK17A SPOT</b>								<b>373,600,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>	
<b>Total For NBK17A</b>								<b>373,600,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>	
NBK20 On 01/06/2026 Spot Bond			9.26000	108.19134	9.26000	108.16459				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			9.53500	107.62778	9.53500	107.60054		4,710,290,000,000.00		494,000,000	247,000,00	
<b>Total NBK21A SPOT</b>								<b>4,710,290,000,000.00</b>		<b>494,000,000</b>	<b>247,000,00</b>	
<b>Total For NBK21A</b>								<b>4,710,290,000,000.00</b>		<b>494,000,000</b>	<b>247,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			7.80500	99.91454	7.80500	99.93589				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			8.18800	106.61933	8.18800	106.59569				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK24/On 19/11/2027 Spot Bond			9.23000	106.81406	9.23000	106.78744				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			8.31500	8.31500	8.31500	103.28300				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.88026				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/On 10/05/2023 Spot Bond			100.00000	72.13714	100.00000	72.00206				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	102.62358				0.00	40,000,000	20,000,00
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
NBK27/On 10/05/2026 Spot Bond			9.15500	106.20219	9.15500	106.17594				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/On 02/08/2023 Spot Bond			8.42000	104.09818	8.42000	104.07485				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29/On 31/07/2026 Spot Bond			9.30000	106.92817	9.30000	106.90175				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/On 20/02/2024 Spot Bond			8.50500	103.71844	8.50500	103.69497				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31/On 09/11/2023 Spot Bond			8.31500	101.34913	8.31500	101.32632				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.26119				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	100.73145				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.22543				0.00	78,000,000	39,000,00
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>78,000,000</b>	<b>39,000,00</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>78,000,000</b>	<b>39,000,00</b>
NBK4 On 28/10/2024 Spot Bond					0.00000	81.10942				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.83500				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	100.93614				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.29646				0.00	2,140,000,000	1,070,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>2,140,000,000</b>	<b>1,070,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>2,140,000,000</b>	<b>1,070,000,00</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	100.75085				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	102.09384				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	100.59077				0.00	4,755,000,000	4,755,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>4,755,000,000</b>	<b>4,755,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>4,755,000,000</b>	<b>4,755,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.10508				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.38444				0.00	0	250,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.60843				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.48634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.75988				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.53903				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.86287				0.00	7,240,000,000	3,620,000,000
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>7,240,000,000</b>	<b>3,620,000,000</b>
<b>Total For NBK58</b>										<b>0.00</b>	<b>7,240,000,000</b>	<b>3,620,000,000</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.02119				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.13765				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.68353				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.75942				0.00	0	
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.23477				0.00	0	
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK64</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 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			10.55500	101.97998	10.55500	101.95101				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31735				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			10.21000	102.16337	10.21000	102.13527				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.32593				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	101.33950				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	101.35665				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	101.76269				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	101.76269				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.85432				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.12373				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.52987				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	101.83508				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.12820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	105.98853				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.30229				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	101.29751				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>	
NGL11 On 19/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000.00	184,800,000,000	142,400,000,000	
<b>Total NGL11 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>184,800,000,000</b>	<b>142,400,000,000</b>	
<b>Total For NGL11</b>									<b>10,000,000,000,000.00</b>	<b>184,800,000,000</b>	<b>142,400,000,000</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.04116				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.24129				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.08849				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>	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.51526				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.22975				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.95917				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.69687				0.00	0	100,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 <sup>On</sup> 04/11/2026 Spot Bond					0.00000	100.49485				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 <sup>On</sup> 27/12/2026 Spot Bond					0.00000	101.78126				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 <sup>On</sup> 23/04/2027 Spot Bond					0.00000	100.79328				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G <sup>On</sup> 16/06/2026 Spot Bond					0.00000	103.99701				0.00	0	290,000,0€
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,0€</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,0€</b>
NHM01 <sup>On</sup> 13/12/2024 Spot Bond					0.00000	101.71198				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 <sup>On</sup> 11/05/2025 Spot Bond					0.00000	103.85536				0.00	298,000,000	3,149,000,0€
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>298,000,000</b>	<b>3,149,000,0€</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>298,000,000</b>	<b>3,149,000,0€</b>
NHM01 <sup>On</sup> 25/05/2023 Spot Bond					0.00000	101.23593				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 <sup>On</sup> 25/05/2024 Spot Bond					0.00000	103.29012				0.00	218,000,000	144,000,0€
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>218,000,000</b>	<b>144,000,0€</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>218,000,000</b>	<b>144,000,0€</b>
NHM02 <sup>On</sup> 25/11/2023 Spot Bond					0.00000	102.07001				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 <sup>On</sup> 26/11/2026 Spot Bond					0.00000	100.71685				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 <sup>On</sup> 23/09/2027 Spot Bond					0.00000	101.54093				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 <sup>On</sup> 21/10/2025 Spot Bond					0.00000	100.80825				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NHM023</b>									<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	230.82573			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			4.36000	4.36000	4.36000	214.35078			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			4.32500	4.32500	4.32500	162.39187			0.00	0	
<b>Total NI25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>									<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	111.53855		3,353,600,000,000.00	640,000,000	320,000,00	
<b>Total NI29 SPOT</b>								<b>3,353,600,000,000.00</b>	<b>640,000,000</b>	<b>320,000,00</b>	
<b>Total For NI29</b>								<b>3,353,600,000,000.00</b>	<b>640,000,000</b>	<b>320,000,00</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.48000	5.48000	5.48000	114.71547			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			4.43000	4.43000	4.43000	162.03527			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	274.93026	3.45000	274.88728			0.00	0	
<b>Total NILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	162.71536			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			4.00500	4.00500	4.00500	218.10817			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			4.15000	216.60250	4.15000	216.56442			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			5.50000	89.36067	5.50000	114.44361			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.59352				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	142.41134				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.30994				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	100.58907				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	100.30316				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	99.97816				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.33880				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	136.23230				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	100.39051				0.00	0	243,000,00
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>243,000,00</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>243,000,00</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
NN04 On 22/02/2024 Spot Bond					0.00000	99.99991				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	100.76659				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>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.19647				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	168.69900				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	163.90026				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	101.46035				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.43811				0.00	0	248,000,00
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>248,000,00</b>
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	<b>248,000,00</b>
NN057 On 26/08/2025 Spot Bond					0.00000	87.83586				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.10608				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	101.51845				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	95.73390				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	94.50422				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	101.49306				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.41958				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	101.37653				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	101.42012				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	101.37653				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	97.22213				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	94.04120				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	101.35830				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	101.48238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.59000	10.59000	10.59000	100.36090				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			10.25500	10.25500	10.25500	103.43984				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.28000	10.28000	10.28000	102.23079				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	101.14412				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	126.70000				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	118.95000				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	129.28000				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	127.14000				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	127.96140				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
<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	100.60934				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	100.49691				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	123.68135				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.44186				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	99.99953				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.00015				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.99962				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	99.99960				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.26808				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.00018				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	99.99949				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	99.99957				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	109.93610				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	99.99979				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	207.69948	5.25000	207.65700				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			11.32000	103.75346	11.32000	103.72225				0.00	0	3,231,628,30
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,231,628,30</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>3,231,628,30</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	12.72739	100.00000	12.69922				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	100.38916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.08776				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	101.58159				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.80412				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	100.53845				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.20242				0.00	0	1,800,000,0€
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,0€</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,0€</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	101.43793				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	101.72184				0.00	0	700,000,0€
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.22880				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	101.34261				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.00000				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			8.48000	107.05683	8.48000	107.03227			356,160,000,000.00		42,000,000	1,551,000,0€
<b>Total OML07 SPOT</b>									<b>356,160,000,000.00</b>		<b>42,000,000</b>	<b>1,551,000,0€</b>
<b>Total For OML07</b>									<b>356,160,000,000.00</b>		<b>42,000,000</b>	<b>1,551,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			8.88500	108.17209	8.88500	108.14612				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	101.94576				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	101.80386				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.63474				0.00	740,000,000	370,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	101.31604				0.00	0	500,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
OML15 On 28/10/2027 Spot Bond					0.00000	100.52280				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.62105				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.32096				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	100.81970				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	100.91144				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.88071				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	100.99378				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</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 PMM57</b>									<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.81889			0.00	0	
<b>Total PMM58 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>									<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.77000	110.25598	8.81000	110.09059			222,455,565,942,000.00	1,051,591,284,600	1,332,256,667,20
<b>Total R186 SPOT</b>									<b>2,455,565,942,000.00</b>	<b>051,591,284,600</b>	<b>332,256,667,20</b>
<b>Total For R186</b>									<b>2,455,565,942,000.00</b>	<b>051,591,284,600</b>	<b>332,256,667,20</b>
R197 On 07/12/2023 Spot Bond			3.81000	333.15474	3.75000	333.29596			171,205,430,000,000.00	307,403,000,000	533,862,989,00
<b>Total R197 SPOT</b>									<b>1,205,430,000,000.00</b>	<b>307,403,000,000</b>	<b>533,862,989,00</b>
<b>Total For R197</b>									<b>1,205,430,000,000.00</b>	<b>307,403,000,000</b>	<b>533,862,989,00</b>
R202 On 07/12/2033 Spot Bond			4.43000	251.97204	4.43000	251.92601			42,344,852,282,000.00	9,558,657,400	111,214,928,70
<b>Total R202 SPOT</b>									<b>12,344,852,282,000.00</b>	<b>9,558,657,400</b>	<b>111,214,928,70</b>
<b>Total For R202</b>									<b>12,344,852,282,000.00</b>	<b>9,558,657,400</b>	<b>111,214,928,70</b>
R2023 On 28/02/2023 Spot Bond			7.28000	101.90349	7.31500	101.87416			240,396,633,568,000.00	33,021,515,600	218,163,887,00
<b>Total R2023 SPOT</b>									<b>10,396,633,568,000.00</b>	<b>33,021,515,600</b>	<b>218,163,887,00</b>
<b>Total For R2023</b>									<b>10,396,633,568,000.00</b>	<b>33,021,515,600</b>	<b>218,163,887,00</b>
R2030 On 31/01/2030 Spot Bond			10.38000	90.62643	10.44000	90.32620			437,148,714,882,000.00	1,198,183,883,900	1,956,840,564,70
<b>Total R2030 SPOT</b>									<b>17,148,714,882,000.00</b>	<b>198,183,883,900</b>	<b>195,840,564,70</b>
<b>Total For R2030</b>									<b>17,148,714,882,000.00</b>	<b>198,183,883,900</b>	<b>195,840,564,70</b>
R2032 On 31/03/2032 Spot Bond			10.90000	85.90021	10.95000	85.61709			532,267,501,850,000.00	599,290,596,500	1,963,452,056,80
<b>Total R2032 SPOT</b>									<b>12,267,501,850,000.00</b>	<b>599,290,596,500</b>	<b>196,452,056,80</b>
<b>Total For R2032</b>									<b>12,267,501,850,000.00</b>	<b>599,290,596,500</b>	<b>196,452,056,80</b>
R2035 On 28/02/2035 Spot Bond			11.25000	86.43092	11.31500	86.02739			021,603,152,625,000.00	1,068,586,946,900	1,684,869,137,60
<b>Total R2035 SPOT</b>									<b>1,603,152,625,000.00</b>	<b>068,586,946,900</b>	<b>168,869,137,60</b>
<b>Total For R2035</b>									<b>1,603,152,625,000.00</b>	<b>068,586,946,900</b>	<b>168,869,137,60</b>
R2037 On 31/01/2037 Spot Bond			11.43500	82.26081	11.49000	81.91394			041,703,268,446,000.00	1,053,056,691,600	1,679,306,535,50
<b>Total R2037 SPOT</b>									<b>1,703,268,446,000.00</b>	<b>053,056,691,600</b>	<b>167,930,653,50</b>
<b>Total For R2037</b>									<b>1,703,268,446,000.00</b>	<b>053,056,691,600</b>	<b>167,930,653,50</b>
R2040 On 31/01/2040 Spot Bond			11.52000	84.09870	11.58500	83.66433			490,035,217,920,000.00	302,954,446,000	1,865,690,014,40
<b>Total R2040 SPOT</b>									<b>10,035,217,920,000.00</b>	<b>302,954,446,000</b>	<b>186,690,014,40</b>
<b>Total For R2040</b>									<b>10,035,217,920,000.00</b>	<b>302,954,446,000</b>	<b>186,690,014,40</b>
R2044 On 31/01/2044 Spot Bond			11.47500	81.19153	11.54000	80.74823			682,051,044,337,500.00	582,313,816,500	1,468,541,275,70
<b>Total R2044 SPOT</b>									<b>12,051,044,337,500.00</b>	<b>582,313,816,500</b>	<b>146,854,127,50</b>
<b>Total For R2044</b>									<b>12,051,044,337,500.00</b>	<b>582,313,816,500</b>	<b>146,854,127,50</b>
R2048 On 28/02/2048 Spot Bond			11.38500	80.26624	11.45000	79.80966			279,906,340,210,000.00	1,781,282,946,000	1,411,712,450,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2048 SPOT</b>										<b>9,906,340,210,000.00</b>	<b>781,282,946,000</b>	<b>411,712,450,80</b>
<b>Total For R2048</b>										<b>9,906,340,210,000.00</b>	<b>781,282,946,000</b>	<b>411,712,450,80</b>
R209 On 31/03/2036 Spot Bond			11.27000	66.67098	11.33000	66.34670				927,592,762,494,000.00	171,037,512,200	701,404,541,00
<b>Total R209 SPOT</b>										<b>27,592,762,494,000.00</b>	<b>171,037,512,200</b>	<b>701,404,541,00</b>
<b>Total For R209</b>										<b>27,592,762,494,000.00</b>	<b>171,037,512,200</b>	<b>701,404,541,00</b>
R210 On 31/03/2028 Spot Bond			3.60000	222.52306	3.65000	221.94120				47,554,668,360,000.00	13,209,630,100	400,304,868,40
<b>Total R210 SPOT</b>										<b>17,554,668,360,000.00</b>	<b>13,209,630,100</b>	<b>400,304,868,40</b>
<b>Total For R210</b>										<b>17,554,668,360,000.00</b>	<b>13,209,630,100</b>	<b>400,304,868,40</b>
R213 On 28/02/2031 Spot Bond			10.74500	81.41809	10.80000	81.13851				633,341,573,670,000.00	617,342,166,000	306,868,843,10
<b>Total R213 SPOT</b>										<b>13,341,573,670,000.00</b>	<b>617,342,166,000</b>	<b>306,868,843,10</b>
<b>Total For R213</b>										<b>13,341,573,670,000.00</b>	<b>617,342,166,000</b>	<b>306,868,843,10</b>
R214 On 28/02/2041 Spot Bond			11.38500	64.25477	11.45000	63.88988				060,784,570,933,000.00	181,008,745,800	598,782,372,30
<b>Total R214 SPOT</b>										<b>10,784,570,933,000.00</b>	<b>181,008,745,800</b>	<b>598,782,372,30</b>
<b>Total For R214</b>										<b>10,784,570,933,000.00</b>	<b>181,008,745,800</b>	<b>598,782,372,30</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.87904				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.57196				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	101.85139				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	100.48452				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	100.65123				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	101.28289				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	101.26212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.40137				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	100.05507				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	101.52994				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.20973				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	101.23175				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	101.28570				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	101.33626				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	100.49281				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	95.82542				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	102.32385				0.00	0	150,000,0€
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
RED17 On 14/11/2025 Spot Bond					0.00000	100.22421				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	100.08498				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RED302</b>									<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.70647			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	102.28120			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	100.34505			0.00	0	
<b>Total RED603 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>									<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.25707			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	101.52174			0.00	0	1,650,000,00
<b>Total RED705 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,650,000,00</b>
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	<b>1,650,000,00</b>
RES41: On 30/11/2022 Spot Bond					0.00000	99.83025			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	100.67428			0.00	0	
<b>Total RES49 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>									<b>0.00</b>	<b>0</b>	
RES50: On 22/10/2023 Spot Bond					0.00000	101.09777			0.00	0	
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	
RES52: On 07/05/2024 Spot Bond					0.00000	100.87030			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	101.31186			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	100.87755			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	101.24335			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22282				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	101.30853				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.27009				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	101.38568				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	101.33869				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	101.57417				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	101.50627				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	103.08195				0.00	4,500,000,000	4,500,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>4,500,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>4,500,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.20500	104.60201	9.20500	104.57629				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.61500	98.79900	11.61500	98.76852		167,256,000,000.00			14,400,000	5,300,000
<b>Total RW28 SPOT</b>								<b>167,256,000,000.00</b>			<b>14,400,000</b>	<b>5,300,000</b>
<b>Total For RW28</b>								<b>167,256,000,000.00</b>			<b>14,400,000</b>	<b>5,300,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW31 On 30/06/2031 Spot Bond			12.10000	96.79993	12.10000	96.76886				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	101.86464				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.12000	98.06605	11.12000	98.03705				0.00	0	1,750,000,00
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,750,000,00</b>
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	<b>1,750,000,00</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	100.64044				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.93207				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.34000	102.28509	9.34000	102.25930				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	102.82447				0.00	18,000,000	9,000,00
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>18,000,000</b>	<b>9,000,00</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>18,000,000</b>	<b>9,000,00</b>
SBS27 On 20/02/2024 Spot Bond			8.77500	104.14998	8.77500	104.12567				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			9.38500	96.48493	9.38500	96.46089				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			9.67500	104.77113	9.67500	104.74408				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.84500	103.85679	8.84500	103.83197				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.15500	102.74045	9.15500	102.71546			274,650,000,000,000.00	30,000,000,000	10,000,000,00
<b>Total SBS38 SPOT</b>									<b>4,650,000,000,000.00</b>	<b>30,000,000,000</b>	<b>10,000,000,00</b>
<b>Total For SBS38</b>									<b>4,650,000,000,000.00</b>	<b>30,000,000,000</b>	<b>10,000,000,00</b>
SBS39 On 29/01/2030 Spot Bond			10.75500	97.92003	10.75500	97.89216			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>	
SBS42 On 12/11/2025 Spot Bond			9.16000	104.08990	9.16000	104.06415			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			9.83000	104.14131	9.83000	104.11371			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			7.18500	103.61175	7.18500	103.59168			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	100.49649			0.00	0	830,500,00
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>830,500,00</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>830,500,00</b>
SBS51 On 31/01/2024 Spot Bond			8.97500	8.97500	8.97500	103.88721			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	102.59582			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	102.39606			0.00	0	407,000,00
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>407,000,00</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>0</b>	<b>407,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.38445			0.00	0	70,000,00
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.31738			0.00	0	
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>									<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.87018			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.85279				0.00	0	60,000,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.98887				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.24331				0.00	0	203,000,00
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>203,000,00</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>203,000,00</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.57292				0.00	0	200,000,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.45050				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	100.23825				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	101.65558				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	100.36379				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.25900				0.00	0	760,000,00
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	99.81687				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	100.61055				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	100.63573				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.52491				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.72143				0.00	200,000,000	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>200,000,000</b>	
SBSI11 On 07/12/2023 Spot Bond			4.65000	330.42855	4.65000	330.36628				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	230.82573				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.87515				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.47004				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.43372				0.00	0	5,811,800,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,811,800,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>5,811,800,00</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	105.95698				0.00	7,400,000,000	3,700,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>7,400,000,000</b>	<b>3,700,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>7,400,000,000</b>	<b>3,700,000,00</b>
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,100,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>9,100,000,00</b>
SBT10 On 31/12/2026 Spot Bond					0.00000	101.95433				0.00	0	125,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
SBT10 On 08/04/2027 Spot Bond					0.00000	101.29840				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 13/07/2027 Spot Bond					0.00000	101.18826				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			991,000,000,000,000.00	469,910,000,000	280,710,000,00	
<b>Total SBT109 SPOT</b>									<b>11,000,000,000,000.00</b>	<b>469,910,000,000</b>	<b>280,710,000,00</b>	
<b>Total For SBT109</b>									<b>11,000,000,000,000.00</b>	<b>469,910,000,000</b>	<b>280,710,000,00</b>	
SBT20 On 13/02/2023 Spot Bond					0.00000	100.65578				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.65680				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 03/12/2023 Spot Bond			9.17000	100.89815	9.17000	106.05695				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>	
SBT20 On 16/04/2024 Spot Bond					0.00000	100.79525				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>	
SBT20 On 31/01/2025 Spot Bond					0.00000	101.43124				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 25/06/2025 Spot Bond					0.00000	106.18551				0.00	1,200,000,000	680,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>680,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>680,000,00</b>
SBT20 On 28/11/2025 Spot Bond					0.00000	102.17424				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>	
SBT20 On 29/06/2026 Spot Bond					0.00000	102.26234				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	100.41008				0.00	582,000,000	291,000,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>582,000,000</b>	<b>291,000,00</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>582,000,000</b>	<b>291,000,00</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	100.48038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.76000	96.46271	9.76000	96.43773				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>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.48267				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.15614				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.15423				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.15974				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>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.16369				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.16178				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.15799				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.16349				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	100.16745				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.16648				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.16550				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.17096				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			9.01000	102.34797	9.01000	102.32355				0.00	0	78,000,00
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	99.82230				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.92313				0.00	0	3,000,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	100.76536				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.77989				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	100.22910				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.01983				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.02013				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.01986				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.02009				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.96198				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.99144				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.72056				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.31723				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.36995				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.86483				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.83946				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	100.72335				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	101.32423				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.07000	5.07000	5.07000	159.88272				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.78500	110.20366	8.78500	110.17778				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.29000	83.57686	10.29000	83.55369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 07/12/2023 Spot Bond					0.00000	100.34402				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>	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.89391				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>	
SSN040 On 13/10/2023 Spot Bond			8.71500	101.98856	8.71500	101.96466				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			5.53000	114.06137	5.53000	114.03729				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.27145				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.49496				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.44154				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN047 On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	329.94635				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	161.88273				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	112.69532				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	111.86277				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	209.48979				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.86804				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.86980				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	101.41209				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	101.38613				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	108.89773				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	103.43084				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	101.33119				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	100.90807				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	99.86581				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	101.54734				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.33365				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	233.34341				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.40215				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.94842				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.60829				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.10500	87.37252	11.10500	87.34686				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.50146				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.81000	209.73466	4.81000	209.69405				0.00	0	224,000,00
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>224,000,00</b>
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	<b>224,000,00</b>
SSN10: On 07/12/2033 Spot Bond			5.48500	229.77679	5.48500	229.72837				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.25219				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.37898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 11/12/2022 Spot Bond					0.00000	101.28223				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	101.47114				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	97.36379				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.06392				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	97.60538				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	100.76605				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.01890				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	101.36982				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	102.50598				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	101.61687				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	105.79286				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN171 On 31/03/2046 Spot Bond			4.80027	109.08151	4.80027	109.06045				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN176 On 31/12/2050 Spot Bond			4.78891	44.79067	4.78891	111.47088				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>	
SSN177 On 30/11/2022 Spot Bond					0.00000	101.50325				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>	
SSN178 On 28/09/2027 Spot Bond					0.00000	101.68511				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>	
SSN179 On 16/02/2023 Spot Bond					0.00000	100.11537				0.00	0	
<b>Total SSN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN179</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	102.10563				0.00	0	536,000,00
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>536,000,00</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>536,000,00</b>
SST202 On 31/08/2027 Spot Bond					0.00000	99.79991				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	102.29286				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			9.30000	100.57729	9.30000	100.55217				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.10513				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.10206				0.00	0	1,845,000,00
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,845,000,00</b>
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	<b>1,845,000,00</b>
T17A12 On 21/02/2024 Spot Bond					0.00000	100.03157				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.12567				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.02029				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.02003				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.02029				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.43000	101.20116	7.43000	101.18110				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			7.94000	101.33460	7.94000	101.31316				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	100.02004				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.02050				0.00	0	100,000,00
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TC001 On 15/02/2025 Spot Bond					0.00000	100.11494				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.18376				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	101.21217				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	101.70615				0.00	0	7,150,000,00

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 TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,150,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>7,150,000,00</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.35599				0.00	0	500,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TFS158 On 20/03/2024 Spot Bond					0.00000	101.42884				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>	
TFS160 On 27/05/2024 Spot Bond					0.00000	100.19023				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	100.81450				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	100.66005				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	100.65128				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	100.97832				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	100.74117				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.73473				0.00	0	400,000,00
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
TFS170 On 30/11/2026 Spot Bond					0.00000	99.60663				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.04056				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS172 On 22/02/2027 Spot Bond					0.00000	100.10499				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				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			10.33000	10.33000	10.33000	10.33000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.02053				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			8.71000	101.79696	8.71000	101.77337				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.02066				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.02058				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			5.98000	101.10131	5.98000	101.08513				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.02117				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.18162				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.02219				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.02200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02328				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02293				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02773				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02998				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02865				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02141				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02103				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02091				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02231				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02173				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02166				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D On 21/02/2026 Spot Bond					0.00000	100.02686				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02595				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02538				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	0.00000				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/05/2023 Spot Bond					0.00000	100.01909				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	100.02101				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18C On 21/08/2027 Spot Bond					0.00000	100.02280				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.02535				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	100.01908				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			8.99500	103.01519	8.99500	102.99016				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	101.52405				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	100.84178				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.28000	100.75042	9.28000	100.72532			0.00	0	1,150,000,00
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.95752			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	102.02903			0.00	10,000,000,000	20,000,000,00
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>20,000,000,00</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>20,000,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	102.14234			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	100.69417			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			9.34500	101.79469	9.34500	101.76901		80,647,888,272,000.00		8,630,057,600	8,620,057,600
<b>Total TN23 SPOT</b>								<b>80,647,888,272,000.00</b>		<b>8,630,057,600</b>	<b>8,620,057,600</b>
<b>Total For TN23</b>								<b>80,647,888,272,000.00</b>		<b>8,630,057,600</b>	<b>8,620,057,600</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	52.40253	100.00000	52.28527			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			9.66000	102.07312	9.66000	102.04696		38,640,000,000.00		4,000,000	1,674,844,800
<b>Total TN25 SPOT</b>								<b>38,640,000,000.00</b>		<b>4,000,000</b>	<b>1,674,844,800</b>
<b>Total For TN25</b>								<b>38,640,000,000.00</b>		<b>4,000,000</b>	<b>1,674,844,800</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	21.55499	100.00000	21.50755			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			11.12000	91.90420	11.12000	91.87673		275,776,000,000.00		24,800,000	21,417,426,100
<b>Total TN27 SPOT</b>								<b>275,776,000,000.00</b>		<b>24,800,000</b>	<b>21,417,426,100</b>
<b>Total For TN27</b>								<b>275,776,000,000.00</b>		<b>24,800,000</b>	<b>21,417,426,100</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.69324	100.00000	10.66932			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			11.37000	98.12867	11.37000	98.09919			0.00	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 TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.00000	93.76173	12.00000	93.73172				288,000,000,000.00	24,000,000	964,836,70
<b>Total TN30 SPOT</b>										<b>288,000,000,000.00</b>	<b>24,000,000</b>	<b>964,836,70</b>
<b>Total For TN30</b>										<b>288,000,000,000.00</b>	<b>24,000,000</b>	<b>964,836,70</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.68176	8.00000	115.65683				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			12.52200	96.32918	12.52200	96.29739				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			12.63000	88.08028	12.63000	88.05065				0.00	0	928,062,50
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>928,062,50</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>928,062,50</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.30291	10.75000	101.27377				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	100.34208				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	100.37034				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			5.93000	102.13539	5.93000	102.53217				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	101.42637				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	101.22804				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	101.24675				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.27247				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>	
TR5A3 On 20/06/2026 Spot Bond			7.83000	100.21250	7.83000	102.53841				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.89041				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			8.71500	101.67514	8.71500	101.65132				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	100.89041				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			8.84000	100.67329	8.84000	100.64937				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	99.59911				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	101.41719				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.36849				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	101.31706				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	101.65115				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TRA5C1</b>									<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.65115			0.00	0	
<b>Total TRA5C2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>									<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.62718			0.00	0	700,000,00
<b>Total TSP261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For TSP261</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
TSP262 On 13/02/2023 Spot Bond					0.00000	98.51532			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	98.04137			0.00	0	
<b>Total TSP263 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>									<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.94198			0.00	0	
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>									<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.61601			0.00	0	
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.13641			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	99.89911			0.00	0	
<b>Total TWC419 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC419</b>									<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.37665			0.00	900,000,000	450,000,00
<b>Total TWC421 SPOT</b>									<b>0.00</b>	<b>900,000,000</b>	<b>450,000,00</b>
<b>Total For TWC421</b>									<b>0.00</b>	<b>900,000,000</b>	<b>450,000,00</b>
TWC42 On 02/12/2022 Spot Bond					0.00000	101.39815			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	100.28536			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	99.89069			0.00	1,800,000,000	900,000,00

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 TWC424 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For TWC424</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
TWC42 On 12/01/2023 Spot Bond					0.00000	99.89068				0.00	800,000,000	400,000,000
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TWC425</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TWC42 On 16/01/2023 Spot Bond					0.00000	100.28839				0.00	0	0
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC42 On 28/01/2023 Spot Bond					0.00000	99.89093				0.00	0	0
<b>Total TWC427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			11.13000	102.79128	11.13000	102.76054			997,248,000,000.00		89,600,000	22,400,000
<b>Total UG26 SPOT</b>									<b>997,248,000,000.00</b>		<b>89,600,000</b>	<b>22,400,000</b>
<b>Total For UG26</b>									<b>997,248,000,000.00</b>		<b>89,600,000</b>	<b>22,400,000</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.14962				0.00	0	0
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.10356				0.00	0	0
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.15245				0.00	0	0
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.16461				0.00	0	0
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.16743				0.00	0	0
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.17194				0.00	0	0
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19180				0.00	0	0
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19555			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	100.96887			0.00	0	
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.24660			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	100.16585			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	100.72119			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.07083			0.00	0	
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	99.87672			0.00	0	
<b>Total VKE19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>									<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	99.87351			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	101.48003			0.00	0	262,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>262,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>262,000,00</b>
<b>Total for SPOT</b>									<b>1.78e+017</b>	<b>647,879,369,300</b>	<b>344,937,732,100</b>
<b>Total for SPOT :</b>									<b>1.78e+017</b>	<b>647,879,369,300</b>	<b>344,937,732,100</b>
<b>Total Futures</b>									<b>1.78e+017</b>	<b>647,879,370,721</b>	<b>344,939,076,610</b>
<b>Total Options</b>									<b>492 791.68</b>	<b>351</b>	<b>132,550</b>
<b>Grand Total:</b>									<b>1.78e+017</b>	<b>647,879,371,072</b>	<b>344,939,209,200</b>