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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/11/2022

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			12.27332	75.09814	12.24440	75.23339			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.44501	72.75078	12.41479	72.88895			0.00	0	
ES33 On 03/08/2023 Bond Future			12.61041	74.21150	12.57885	74.35265			0.00	0	
ES33 On 02/11/2023 Bond Future			12.77548	71.96103	12.74251	72.10529			0.00	0	
ES33 On 01/02/2024 Bond Future			12.97834	73.35213	12.94392	73.49901			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			12.48406	73.62320	12.46522	73.72670			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.63824	70.77799	12.61857	70.88381			0.00	0	
ES42 On 03/08/2023 Bond Future			12.78259	72.19979	12.76211	72.30791			0.00	0	
ES42 On 02/11/2023 Bond Future			12.92632	69.43993	12.90497	69.55050			0.00	0	
ES42 On 01/02/2024 Bond Future			13.09363	70.78063	13.07145	70.89309			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			166.07662	166.07662	166.05200	166.05200			3,155,455.78	19	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	Open Interest
I2025	On	04/05/2023			169.27391	169.27391	169.24954	169.24954			0.00	0	
I2025	On	03/08/2023			170.92577	170.92577	170.90150	170.90150			0.00	0	
I2025	On	02/11/2023			174.48044	174.48044	174.45603	174.45603			0.00	0	
I2025	On	01/02/2024			176.07614	176.07614	176.05093	176.05093			0.00	0	
<b>Total I2025 Future</b>											<b>3,155,455.78</b>	<b>19</b>	<b>6,08</b>
<b>Total For I2025</b>											<b>3,155,455.78</b>	<b>19</b>	<b>6,08</b>
I2029	On	02/02/2023			119.47263	119.47263	119.47463	119.47463			0.00	0	1,35
I2029	On	04/05/2023			120.47884	120.47884	120.48147	120.48147			0.00	0	
I2029	On	03/08/2023			122.89649	122.89649	122.89950	122.89950			0.00	0	
I2029	On	02/11/2023			124.12397	124.12397	124.12740	124.12740			0.00	0	
I2029	On	01/02/2024			126.52901	126.52901	126.53215	126.53215			0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>1,35</b>
I2033	On	02/02/2023			114.28786	114.28786	114.28869	114.28869			0.00	0	7,25
I2033	On	04/05/2023			115.10307	115.10307	115.10437	115.10437			0.00	0	
I2033	On	03/08/2023			117.41262	117.41262	117.41440	117.41440			0.00	0	
I2033	On	02/11/2023			118.43483	118.43483	118.43689	118.43689			0.00	0	
I2033	On	01/02/2024			120.72979	120.72979	120.73153	120.73153			0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,25</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>7,25</b>
I2038	On	02/02/2023			125.95720	125.95720	125.95825	125.95825			6,801,688.80	54	4,17
I2038	On	04/05/2023			128.38235	128.38235	128.38395	128.38395			0.00	0	1,58
I2038	On	03/08/2023			128.99578	128.99578	128.99781	128.99781			0.00	0	
I2038	On	02/11/2023			131.67885	131.67885	131.68124	131.68124			0.00	0	
I2038	On	01/02/2024			132.22121	132.22121	132.22350	132.22350			0.00	0	
<b>Total I2038 Future</b>											<b>6,801,688.80</b>	<b>54</b>	<b>5,65</b>
<b>Total For I2038</b>											<b>6,801,688.80</b>	<b>54</b>	<b>5,65</b>
I2046	On	02/02/2023			112.16216	112.16216	112.16294	112.16294			0.00	0	13,07
I2046	On	04/05/2023			112.28887	112.28887	112.29008	112.29008			0.00	0	4,93
I2046	On	03/08/2023			114.54229	114.54229	114.54387	114.54387			0.00	0	
I2046	On	02/11/2023			114.83772	114.83772	114.83973	114.83973			0.00	0	
I2046	On	01/02/2024			117.06180	117.06180	117.06360	117.06360			0.00	0	
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>18,07</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>18,07</b>
I2050	On	02/02/2023			112.21612	112.21612	112.61809	112.61809			0.00	0	9,30
I2050	On	04/05/2023			114.37643	114.37643	114.78669	114.78669			0.00	0	3,33
I2050	On	03/08/2023			114.48937	114.48937	114.90825	114.90825			0.00	0	
I2050	On	02/11/2023			116.87069	116.87069	117.29859	117.29859			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2050	On	01/02/2024	Bond Future			116.89800	116.89800	117.33404	117.33404			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			8.79371	106.85683	8.78440	106.88786		5.87	0.00	0	72,50
R186	On	04/05/2023	Bond Future			8.88692	108.88831	8.87667	108.92042		5.51	0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.96173	105.74428	8.95046	105.77735		5.38	0.00	0	
R186	On	02/11/2023	Bond Future			9.01748	107.92182	9.00505	107.95584		4.71	0.00	0	
R186	On	01/02/2024	Bond Future			9.14423	104.68343	9.13065	104.71780		4.51	0.00	0	
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>84,66</b>
R186	On	02/02/2023	Bond Future	8.32	Call			444.96000	0.44496	417,320	5.60	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,007.07000	2.00707	2,010,460	5.60	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			455.20000	0.45520	427,240	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,983.37000	1.98337	1,986,440	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			465.43000	0.46543	437,160	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,959.67000	1.95967	1,962,430	5.61	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,540.64000	1.54064	1,509,730	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,655.61000	1.65561	1,656,810	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,508.04000	1.50804	1,477,370	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,685.77000	1.68577	1,687,210	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,524.15000	1.52415	1,493,370	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,670.49000	1.67049	1,671,820	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,064.90000	1.06490	1,064,530	5.79	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,371.17000	3.37117	3,337,690	5.80	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,057.28000	1.05728	1,056,870	5.80	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,329.36000	3.32936	3,295,980	5.78	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,072.56000	1.07256	1,072,250	5.78	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,350.25000	3.35025	3,316,810	5.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,604.22000	2.60422	2,575,400	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,557.18000	1.55718	1,562,380	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,617.03000	4.61703	4,583,420	5.45	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			832.98000	0.83298	833,390	5.45	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			2,196.40000	2.19640	2,169,320	4.79	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,800.58000	1.80058	1,807,520	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,586.35000	2.58635	2,557,590	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,566.34000	1.56634	1,571,600	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,621.73000	2.62173	2,592,840	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,547.67000	1.54767	1,552,800	4.92	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,709.78000	1.70978	1,716,800	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,657.24000	2.65724	2,630,020	4.77	0.00	0	

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		1,727.36000	1.72736	1,734,510	4.77	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,673.46000	2.67346	2,646,170	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,718.55000	1.71855	1,725,630	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,689.71000	2.68971	2,662,360	4.78	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>0.00</b>	<b>0</b>	<b>88,11</b>
R197	On	02/02/2023	Bond Future			329.55256	329.55256	329.56380	329.56380		0.00	0	9;
R197	On	04/05/2023	Bond Future			335.89614	335.89614	335.90903	335.90903		0.00	0	
R197	On	03/08/2023	Bond Future			333.57003	333.57003	333.58436	333.58436		0.00	0	
R197	On	02/11/2023	Bond Future			340.50862	340.50862	340.52400	340.52400		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			245.48848	245.48848	245.27131	245.27131		981,953.92	4	5,9;
R202	On	04/05/2023	Bond Future			250.21385	250.21385	249.99349	249.99349		0.00	0	
R202	On	03/08/2023	Bond Future			250.41886	250.41886	250.19510	250.19510		0.00	0	
R202	On	02/11/2023	Bond Future			255.62716	255.62716	255.39903	255.39903		0.00	0	
R202	On	01/02/2024	Bond Future			255.63608	255.63608	255.40328	255.40328		0.00	0	
<b>Total R202 Future</b>											<b>981,953.92</b>	<b>4</b>	<b>5,97</b>
<b>Total For R202</b>											<b>981,953.92</b>	<b>4</b>	<b>5,97</b>
R2030	On	02/02/2023	Bond Future			10.36068	88.62273	10.33631	88.73292	10.55	0.00	0	95,2;
R2030	On	04/05/2023	Bond Future			10.49565	90.30825	10.46994	90.42095	10.90	0.00	0	
R2030	On	03/08/2023	Bond Future			10.62612	88.09295	10.59896	88.20820	10.55	0.00	0	
R2030	On	02/11/2023	Bond Future			10.74005	89.90762	10.71141	90.02543	9.00	0.00	0	
R2030	On	01/02/2024	Bond Future			10.89965	87.62288	10.86946	87.74271	8.94	0.00	0	
<b>Total R2030 Future</b>											<b>0.00</b>	<b>0</b>	<b>95,2;</b>
R2030	On	02/02/2023	Bond Future	8.81	Call		45.65000	0.04565	36,940	9.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,306.71000	7.30671	7,408,190	9.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call		88.18000	0.08818	73,530	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		6,208.32000	6.20832	6,303,860	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		98.38000	0.09838	82,440	9.56	0.00	0	3;
R2030	On	02/02/2023	Bond Future	9.66	Put		3,553.95000	3.55395	3,619,180	9.56	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call		574.47000	0.57447	520,400	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put		3,090.98000	3.09098	3,147,100	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put		2,955.96000	2.95596	3,009,240	9.72	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		786.70000	0.78670	722,020	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		2,603.35000	2.60335	2,648,860	9.82	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call		135.28000	0.13528	115,010	9.52	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,471.79000	5.47179	5,561,710	9.52	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 Intern
R2030 On 02/02/2023 Bond Future	9.66	Call			425.35000	0.42535	380,390	9.56		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,422.77000	2.42277	2,464,110	9.87		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			901.69000	0.90169	832,140	9.88		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,394.06000	2.39406	2,434,700	9.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			587.25000	0.58725	532,470	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,056.89000	3.05689	3,112,300	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			626.75000	0.62675	569,840	9.72		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			496.16000	0.49616	490,690	11.55		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			4,813.49000	4.81349	4,696,450	11.84		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			373.06000	0.37306	366,210	11.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			867.41000	0.86741	799,250	9.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,452.28000	2.45228	2,494,310	9.86		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			884.16000	0.88416	815,310	9.87		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			6,021.84000	6.02184	6,116,090	9.56		0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,557.74000	5.55774	5,440,220	12.14		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			274.91000	0.27491	267,580	12.14		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			3,984.74000	3.98474	3,869,530	11.49		0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			526.54000	0.52654	521,520	11.49		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			4,126.23000	4.12623	4,010,570	11.55		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			569.03000	0.56903	535,030	10.78		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			7,181.00000	7.18100	7,259,700	10.78		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,043.04000	1.04304	992,450	10.52		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			5,058.40000	5.05840	5,120,510	10.52		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,157.26000	1.15726	1,103,410	10.53		0.00	0	48
R2030 On 04/05/2023 Bond Future	9.67	Put			4,756.24000	4.75624	4,815,090	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,308.26000	1.30826	1,250,420	10.56		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			4,401.54000	4.40154	4,456,400	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,648.99000	1.64899	1,583,220	10.60		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			3,741.31000	3.74131	3,788,240	10.60		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,484.73000	2.48473	2,404,300	10.85		0.00	0	48
R2030 On 04/05/2023 Bond Future	10.42	Put			2,704.16000	2.70416	2,736,430	10.85		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,714.47000	2.71447	2,630,890	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,495.20000	2.49520	2,524,320	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,738.25000	2.73825	2,654,360	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,475.26000	2.47526	2,504,070	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,762.13000	2.76213	2,677,930	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,455.45000	2.45545	2,483,950	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,031.35000	3.03135	2,943,870	11.02		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			2,245.87000	2.24587	2,271,090	11.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,977.92000	4.97792	4,874,820	11.66		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			1,263.02000	1.26302	1,272,620	11.66		0.00	0	113,60
R2030 On 04/05/2023 Bond Future	11.62	Call			5,861.78000	5.86178	5,754,640	11.94		0.00	0	66,46
R2030 On 04/05/2023 Bond Future	11.62	Put			993.61000	0.99361	999,170	11.94		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			7,252.14000	7.25214	7,140,920	12.38		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			691.25000	0.69125	692,730	12.38		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			8,828.11000	8.82811	8,714,420	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			463.14000	0.46314	462,150	12.85		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			9,062.57000	9.06257	8,948,680	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			427.54000	0.42754	426,350	12.85		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			2,945.95000	2.94595	2,982,360	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,852.07000	1.85207	1,872,810	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,998.62000	4.99862	4,903,930	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,839.96000	1.83996	1,860,520	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,617.30000	2.61730	2,545,260	10.31		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			3,467.39000	3.46739	3,510,600	10.31		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,162.38000	3.16238	3,083,540	10.48		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Put			808.18000	0.80818	813,800	12.25		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			9,727.18000	9.72718	9,615,670	12.40		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			640.47000	0.64047	644,210	12.40		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			4,942.01000	4.94201	4,847,690	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,864.51000	1.86451	1,885,440	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			4,970.16000	4.97016	4,875,650	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			8,775.01000	8.77501	8,665,380	12.25		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,320.65000	3.32065	3,244,120	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,956.87000	2.95687	2,998,150	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,343.97000	3.34397	3,267,190	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,939.25000	2.93925	2,980,280	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,367.37000	3.36737	3,290,330	9.06		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,921.73000	2.92173	2,962,500	9.06		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,583.95000	2.58395	2,619,410	9.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,494.66000	4.49466	4,410,680	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,611.48000	2.61148	2,647,330	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,519.50000	4.51950	4,435,330	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,597.68000	2.59768	2,633,340	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,544.40000	4.54440	4,460,030	9.23		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>0.00</b>	<b>0</b>	<b>115,20</b>
R2032 On 02/02/2023 Bond Future			10.89815	87.83444	10.88426	87.90551		12.65		0.00	0	113,60
R2032 On 04/05/2023 Bond Future			11.03238	85.34500	11.01780	85.41779		14.02		0.00	0	66,46

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			11.15815	87.03885	11.14287	87.11333		12.86	0.00	0	2,60
R2032	On	02/11/2023			11.27919	84.67070	11.26317	84.74692		11.52	0.00	0	
R2032	On	01/02/2024			11.43450	86.28943	11.41778	86.36688		10.96	0.00	0	
<b>Total R2032 Future</b>											<b>0.00</b>	<b>0</b>	<b>182,66</b>
R2032	On	02/02/2023	9.31	Call			41.64000	0.04164	34,560	10.95	0.00	0	40
R2032	On	02/02/2023	9.31	Put			8,632.60000	8.63260	8,696,590	10.95	0.00	0	
R2032	On	02/02/2023	9.47	Call			70.46000	0.07046	59,780	10.98	0.00	0	50
R2032	On	02/02/2023	9.47	Put			7,737.67000	7.73767	7,798,060	10.98	0.00	0	
R2032	On	02/02/2023	9.92	Call			253.79000	0.25379	226,810	11.06	0.00	0	70
R2032	On	02/02/2023	10.22	Put			4,038.03000	4.03803	4,065,490	11.38	0.00	0	
R2032	On	02/02/2023	10.30	Call			654.80000	0.65480	606,430	11.50	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			3,717.05000	3.71705	3,739,750	11.50	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,375.72000	3.37572	3,393,140	11.62	0.00	0	
R2032	On	02/02/2023	10.40	Call			811.30000	0.81130	757,070	11.64	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,339.21000	3.33921	3,356,050	11.64	0.00	0	
R2032	On	02/02/2023	10.16	Call			471.58000	0.47158	431,550	11.30	0.00	0	
R2032	On	02/02/2023	10.16	Put			4,289.15000	4.28915	4,320,190	11.30	0.00	0	40
R2032	On	02/02/2023	10.22	Call			545.21000	0.54521	501,600	11.38	0.00	0	50
R2032	On	02/02/2023	10.67	Put			2,457.60000	2.45760	2,459,950	12.07	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,741.90000	3.74190	3,652,700	13.45	0.00	0	
R2032	On	02/02/2023	11.45	Put			909.76000	0.90976	891,630	13.45	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			778.20000	0.77820	725,130	11.61	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,412.63000	3.41263	3,430,630	11.61	0.00	0	
R2032	On	02/02/2023	10.39	Call			794.57000	0.79457	740,920	11.62	0.00	0	
R2032	On	02/02/2023	11.69	Put			654.41000	0.65441	635,740	13.87	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,242.51000	5.24251	5,153,240	14.13	0.00	0	
R2032	On	02/02/2023	11.84	Put			530.78000	0.53078	512,580	14.13	0.00	0	50
R2032	On	02/02/2023	10.50	Call			989.66000	0.98966	929,820	11.78	0.00	0	
R2032	On	02/02/2023	10.50	Put			2,987.49000	2.98749	2,998,720	11.78	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,351.20000	1.35120	1,282,480	12.07	0.00	0	70
R2032	On	02/02/2023	9.92	Put			5,386.14000	5.38614	5,430,230	11.06	0.00	0	
R2032	On	02/02/2023	12.75	Call			9,019.97000	9.01997	8,938,490	15.60	0.00	0	
R2032	On	02/02/2023	12.75	Put			141.09000	0.14109	130,680	15.60	0.00	0	70
R2032	On	02/02/2023	11.50	Call			3,926.41000	3.92641	3,836,940	13.54	0.00	0	
R2032	On	02/02/2023	11.50	Put			850.04000	0.85004	831,640	13.54	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,650.08000	4.65008	4,560,340	13.87	0.00	0	
R2032	On	04/05/2023	10.62	Call			2,205.01000	2.20501	2,146,680	13.63	0.00	0	40
R2032	On	04/05/2023	10.62	Put			4,223.31000	4.22331	4,237,770	13.63	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,786.48000	2.78648	2,722,200	13.88	0.00	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
R2032 On 04/05/2023 Bond Future	10.87	Put			3,529.05000	3.52905	3,537,560	13.88		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,811.47000	2.81147	2,746,960	13.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,503.53000	3.50353	3,511,810	13.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,836.56000	2.83656	2,771,840	13.90		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,478.15000	3.47815	3,486,220	13.90		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			4,166.11000	4.16611	4,092,610	14.44		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			2,430.70000	2.43070	2,429,990	14.44		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			11,417.13000	11.41713	11,336,520	16.45		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			425.51000	0.42551	417,690	16.45		0.00	0	40
R2032 On 03/08/2023 Bond Future	11.76	Put			2,499.26000	2.49926	2,504,340	13.38		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			2,483.67000	2.48367	2,488,630	13.39		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			5,877.16000	5.87716	5,806,260	13.54		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			2,288.98000	2.28898	2,292,560	13.54		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,408.51000	5.40851	5,339,220	13.37		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			2,514.94000	2.51494	2,520,130	13.37		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,439.38000	5.43938	5,369,980	13.38		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,470.31000	5.47031	5,400,790	13.39		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,662.53000	3.66253	3,606,990	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			3,868.38000	3.86838	3,889,060	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			3,687.59000	3.68759	3,631,890	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			3,845.70000	3.84570	3,866,220	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			3,713.06000	3.71306	3,657,200	11.51		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			3,823.46000	3.82346	3,843,820	11.51		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			3,265.30000	3.26530	3,282,260	11.27		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			5,182.02000	5.18202	5,121,790	11.25		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			3,299.67000	3.29967	3,316,890	11.25		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			5,209.58000	5.20958	5,149,220	11.26		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			3,282.26000	3.28226	3,299,350	11.26		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,237.56000	5.23756	5,177,070	11.27		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>0.00</b>	<b>0</b>	<b>217,97</b>
R2035 On 02/02/2023 Bond Future			11.28346	88.24674	11.25415	88.41595		14.96		19,414,282.80	220	167,60
R2035 On 04/05/2023 Bond Future			11.41197	85.42267	11.38142	85.59551		16.04		0.00	0	
R2035 On 03/08/2023 Bond Future			11.53438	87.11778	11.50255	87.29429		15.02		0.00	0	
R2035 On 02/11/2023 Bond Future			11.65517	84.40665	11.62200	84.58703		13.90		0.00	0	
R2035 On 01/02/2024 Bond Future			11.80942	86.02072	11.77487	86.20432		13.03		0.00	0	
<b>Total R2035 Future</b>										<b>19,414,282.80</b>	<b>220</b>	<b>167,60</b>
R2035 On 02/02/2023 Bond Future	9.81	Call			122.54000	0.12254	101,390	13.71		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			9,090.64000	9.09064	9,238,700	13.71		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
R2035 On 02/02/2023 Bond Future	9.85	Call			136.34000	0.13634	113,370	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,838.48000	8.83848	8,984,720	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			151.42000	0.15142	126,520	13.71		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,504.94000	4.50494	4,592,270	14.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,548.49000	3.54849	3,614,010	14.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			406.41000	0.40641	355,300	13.76		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,187.87000	6.18787	6,305,970	13.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			782.17000	0.78217	704,060	14.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,687.28000	4.68728	4,778,380	14.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			845.86000	0.84586	763,980	14.12		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,876.73000	2.87673	2,925,190	14.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			878.98000	0.87898	795,200	14.14		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,415.41000	4.41541	4,500,840	14.14		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,263.70000	1.26370	1,160,950	14.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,586.73000	3.58673	3,653,190	14.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,285.51000	1.28551	1,181,820	14.41		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			152.68000	0.15268	145,450	17.97		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			1,307.55000	1.30755	1,202,920	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,510.54000	3.51054	3,575,120	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,717.38000	1.71738	1,597,490	14.66		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			2,909.45000	2.90945	2,958,770	14.66		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,743.61000	1.74361	1,622,860	14.68		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,588.64000	8.58864	8,732,950	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			4,794.48000	4.79448	4,624,820	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			958.23000	0.95823	957,780	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,960.05000	4.96005	4,789,380	16.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			907.81000	0.90781	906,350	16.10		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,506.80000	10.50680	10,330,360	17.97		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,662.70000	1.66270	1,580,250	15.04		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			6,260.29000	6.26029	6,350,680	15.04		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,093.63000	3.09363	2,978,650	15.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,072.88000	4.07288	4,130,740	15.67		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			676.57000	0.67657	630,740	14.94		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			10,025.58000	10.02558	10,152,590	14.94		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,353.64000	1.35364	1,280,860	14.95		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,060.24000	7.06024	7,160,300	14.95		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			10,264.86000	10.26486	10,095,560	18.39		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			895.58000	0.89558	899,120	18.39		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,983.38000	2.98338	2,870,390	15.62		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,193.45000	4.19345	4,253,300	15.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.20	Call			3,065.88000	3.06588	2,951,400	15.66		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,102.75000	4.10275	4,161,110	15.66		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,121.51000	3.12151	3,006,040	15.68		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,043.19000	4.04319	4,100,560	15.68		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,385.48000	7.38548	7,226,840	17.39		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,577.33000	1.57733	1,591,530	17.39		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,234.89000	3.23489	3,276,820	15.60		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,914.60000	5.91460	5,779,720	15.61		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,215.38000	3.21538	3,257,010	15.61		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,847.62000	5.84762	5,713,350	15.59		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,254.51000	3.25451	3,296,750	15.59		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,881.08000	5.88108	5,746,500	15.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,933.66000	3.93366	3,827,000	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,044.18000	5.04418	5,117,900	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,960.43000	3.96043	3,853,390	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,015.48000	5.01548	5,088,820	13.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,906.99000	3.90699	3,800,700	13.59		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,073.02000	5.07302	5,147,110	13.59		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,980.80000	3.98080	4,038,510	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,129.24000	6.12924	6,003,050	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,960.81000	3.96081	4,018,220	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,160.58000	6.16058	6,034,110	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,940.92000	3.94092	3,998,050	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			6,097.94000	6.09794	5,972,050	13.44		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>19,414,282.80</b>	<b>220</b>	<b>176,07</b>
R2037 On 02/02/2023 Bond Future			11.46195	79.75833	11.43773	79.89966		16.93		46,897,898.04	588	133,88
R2037 On 04/05/2023 Bond Future			11.59205	81.27544	11.56684	81.41979		17.27		0.00	0	
R2037 On 03/08/2023 Bond Future			11.71886	78.63071	11.69261	78.77816		17.06		0.00	0	
R2037 On 02/11/2023 Bond Future			11.83161	80.25094	11.80433	80.40163		15.09		0.00	0	
R2037 On 01/02/2024 Bond Future			11.97452	77.53050	11.94618	77.68387		14.92		0.00	0	
<b>Total R2037 Future</b>										<b>46,897,898.04</b>	<b>588</b>	<b>133,88</b>
R2037 On 02/02/2023 Bond Future	11.03	Call			1,260.74000	1.26074	1,167,320	16.17		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,696.48000	3.69648	3,744,390	16.17		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,282.57000	1.28257	1,188,320	16.18		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,657.27000	3.65727	3,704,350	16.18		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,304.49000	1.30449	1,209,430	16.20		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,618.22000	3.61822	3,664,490	16.20		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,417.89000	1.41789	1,318,770	16.28		0.00	0	51

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	11.10	Put			3,427.75000	3.42775	3,469,960	16.28		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,220.94000	4.22094	4,074,720	17.77		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,198.43000	1.19843	1,193,540	17.77		0.00	0	57
R2037 On 04/05/2023 Bond Future	11.31	Call			2,919.86000	2.91986	2,820,980	16.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,412.88000	4.41288	4,458,350	16.68		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			2,046.75000	2.04675	1,964,170	16.30		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			5,702.74000	5.70274	5,764,510	16.30		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,866.05000	4.86605	4,744,000	17.55		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,768.31000	2.76831	2,790,610	17.55		0.00	0	70
R2037 On 04/05/2023 Bond Future	11.03	Call			2,225.20000	2.22520	2,138,870	16.38		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,393.28000	5.39328	5,451,300	16.38		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,893.02000	2.89302	2,794,570	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,445.00000	4.44500	4,490,900	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,797.64000	11.79764	11,650,160	20.24		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			704.60000	0.70460	701,470	20.24		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.32	Call			2,947.04000	2.94704	2,847,730	16.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,381.16000	4.38116	4,426,200	16.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,329.41000	4.32941	4,212,430	17.31		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,120.96000	3.12096	3,148,330	17.31		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,382.84000	3.38284	3,413,710	17.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,774.98000	5.77498	5,658,910	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,423.84000	3.42384	3,455,220	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,808.07000	5.80807	5,691,740	17.57		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,403.16000	3.40316	3,434,280	17.57		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,841.46000	5.84146	5,724,880	17.58		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,962.41000	3.96241	3,870,090	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,274.55000	5.27455	5,332,920	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,908.63000	3.90863	3,816,950	14.65		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,334.25000	5.33425	5,393,260	14.65		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,935.48000	3.93548	3,843,480	14.66		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,304.33000	5.30433	5,363,020	14.66		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,149.76000	4.14976	4,194,920	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,168.90000	6.16890	6,060,440	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,128.85000	4.12885	4,173,760	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,106.15000	6.10615	5,998,180	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,170.45000	4.17045	4,215,850	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,137.66000	6.13766	6,029,450	15.27		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,76</b>
<b>Total For R2037</b>										<b>46,897,898.04</b>	<b>588</b>	<b>137,64</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.55920	81.31382	11.53496	81.46589		17.98	180,516,680.40	2,220	120,36
R2040 On 04/05/2023 Bond Future			11.68554	82.86058	11.66033	83.01588		18.35	0.00	0	36
R2040 On 03/08/2023 Bond Future			11.80864	79.99682	11.78240	80.15552		18.18	0.00	0	
R2040 On 02/11/2023 Bond Future			11.91789	81.64537	11.89066	81.80749		16.40	0.00	0	
R2040 On 01/02/2024 Bond Future			12.05550	78.70112	12.02723	78.86614		16.20	0.00	0	
<b>Total R2040 Future</b>									<b>180,516,680.40</b>	<b>2,220</b>	<b>120,66</b>
R2040 On 02/02/2023 Bond Future	10.18	Call			179.43000	0.17943	152,530	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,439.33000	9.43933	9,564,500	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			193.68000	0.19368	165,200	16.48	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			9,231.31000	9.23131	9,354,900	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			940.19000	0.94019	857,860	16.71	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,737.29000	4.73729	4,804,280	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,282.52000	1.28252	1,184,790	16.93	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,088.77000	4.08877	4,143,110	16.93	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,304.83000	1.30483	1,206,220	16.94	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,044.87000	4.04487	4,098,330	16.94	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,001.30000	4.00130	4,053,870	16.95	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,491.81000	1.49181	1,386,240	17.04	0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			3,705.12000	3.70512	3,751,620	17.04	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,520.76000	4.52076	4,363,680	18.58	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,265.57000	1.26557	1,260,560	18.58	0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			995.61000	0.99561	910,530	16.75	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			4,884.42000	4.88442	4,954,160	16.71	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,256.21000	5.25621	5,095,220	18.90	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,009.75000	1.00975	1,000,830	18.90	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,389.25000	5.38925	5,227,730	18.96	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			969.94000	0.96994	960,490	18.96	0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			1,327.38000	1.32738	1,227,880	16.95	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,212.56000	2.21256	2,123,480	17.40	0.00	0	66
R2040 On 04/05/2023 Bond Future	11.03	Put			6,252.73000	6.25273	6,318,950	17.40	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			807.40000	0.80740	759,580	17.08	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.17	Put			10,884.32000	10.88432	10,991,800	17.08	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,273.94000	3.27394	3,165,440	17.88	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,714.80000	4.71480	4,761,600	17.88	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,578.29000	1.57829	1,504,750	17.10	0.00	0	46
R2040 On 04/05/2023 Bond Future	10.73	Put			7,652.45000	7.65245	7,734,210	17.10	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,963.46000	1.96346	1,880,040	17.28	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.92	Put			6,740.81000	6.74081	6,812,690	17.28	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,212.00000	8.21200	8,062,650	20.01	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	12.78	Put			1,743.54000	1.74354	1,749,490	20.01		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,215.15000	3.21515	3,107,560	17.86		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,783.02000	4.78302	4,830,730	17.86		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,244.60000	3.24460	3,136,550	17.87		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,748.92000	4.74892	4,796,170	17.87		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			11,010.97000	11.01097	10,854,150	21.07		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,058.47000	1.05847	1,056,950	21.07		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,423.70000	3.42370	3,312,950	17.95		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,548.38000	4.54838	4,592,930	17.95		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,347.68000	5.34768	5,215,280	18.82		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			2,998.63000	2.99863	3,021,530	18.82		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			3,614.68000	3.61468	3,647,810	18.50		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,184.58000	6.18458	6,059,550	18.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,658.57000	3.65857	3,692,240	18.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,220.01000	6.22001	6,094,700	18.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,636.44000	3.63644	3,669,830	18.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,255.75000	6.25575	6,130,180	18.50		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,266.24000	4.26624	4,167,400	15.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,029.31000	6.02931	6,092,590	15.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,209.23000	4.20923	4,111,070	15.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,095.84000	6.09584	6,159,800	15.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,237.85000	4.23785	4,139,350	15.98		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,062.65000	6.06265	6,126,270	15.98		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,664.47000	4.66447	4,714,150	16.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,493.75000	6.49375	6,378,150	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,641.26000	4.64126	4,690,680	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,427.81000	6.42781	6,312,740	16.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,688.12000	4.68812	4,738,070	16.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,460.59000	6.46059	6,345,250	16.30		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,28</b>
<b>Total For R2040</b>										<b>180,516,680.40</b>	<b>2,220</b>	<b>126,96</b>
R2044 On 02/02/2023 Bond Future			11.48157	78.66024	11.46238	78.78425		19.03		0.00	0	86,04
R2044 On 04/05/2023 Bond Future			11.59770	80.15649	11.57774	80.28329		19.44		0.00	0	
R2044 On 03/08/2023 Bond Future			11.71025	77.36433	11.68951	77.49385		19.29		0.00	0	
R2044 On 02/11/2023 Bond Future			11.80945	78.95861	11.78794	79.09101		17.96		0.00	0	
R2044 On 01/02/2024 Bond Future			11.93457	76.08814	11.91228	76.22284		17.74		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>86,04</b>
R2044 On 02/02/2023 Bond Future	10.30	Call			285.70000	0.28570	250,560	17.44		0.00	0	2,84
R2044 On 02/02/2023 Bond Future	10.30	Put			8,447.62000	8.44762	8,536,490	17.44		0.00	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
R2044 On 02/02/2023 Bond Future	10.75	Call			792.20000	0.79220	723,980	17.78		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,636.14000	5.63614	5,691,930	17.78		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			1,274.24000	1.27424	1,185,620	18.12		0.00	0	2,80
R2044 On 02/02/2023 Bond Future	11.15	Put			3,709.32000	3.70932	3,733,060	18.38		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,670.51000	1.67051	1,569,510	18.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,668.35000	3.66835	3,691,360	18.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			1,824.57000	1.82457	1,815,560	19.53		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			4,258.68000	4.25868	4,121,360	19.83		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,509.88000	1.50988	1,496,570	19.83		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,617.54000	1.61754	1,518,020	18.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,750.49000	3.75049	3,774,980	18.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,643.97000	1.64397	1,543,700	18.38		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Put			4,363.47000	4.36347	4,398,860	18.12		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,682.44000	4.68244	4,543,020	20.03		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,328.10000	1.32810	1,312,690	20.03		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.20	Call			1,779.35000	1.77935	1,675,460	18.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			3,508.11000	3.50811	3,528,230	18.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			3,649.55000	3.64955	3,516,530	19.53		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,519.85000	3.51985	3,421,320	18.92		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,599.16000	4.59916	4,627,430	18.92		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,551.05000	3.55105	3,452,150	18.94		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,565.32000	4.56532	4,593,220	18.94		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,582.58000	3.58258	3,483,310	18.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,531.90000	4.53190	4,559,430	18.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,656.01000	4.65601	4,546,070	19.44		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,572.89000	3.57289	3,589,750	19.44		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,575.40000	5.57540	5,458,710	19.86		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,964.46000	2.96446	2,974,570	19.86		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.25	Call			6,546.57000	6.54657	6,424,510	20.29		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,458.11000	2.45811	2,462,850	20.29		0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			3,684.60000	3.68460	3,704,450	19.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,521.83000	6.52183	6,412,590	19.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,729.00000	3.72900	3,749,280	19.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,558.45000	6.55845	6,449,000	19.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,706.85000	3.70685	3,726,920	19.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,594.89000	6.59489	6,485,220	19.92		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,727.22000	4.72722	4,638,710	17.49		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,090.38000	6.09038	6,134,270	17.49		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,667.16000	4.66716	4,579,180	17.47		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,157.41000	6.15741	6,201,830	17.47		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/11/2023 Bond Future	11.56	Call			4,697.15000	4.69715	4,608,900	17.48		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,123.81000	6.12381	6,167,960	17.48		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,873.15000	4.87315	4,907,500	18.09		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,079.71000	7.07971	6,979,170	18.10		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,849.66000	4.84966	4,883,820	18.10		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,011.47000	7.01147	6,911,320	18.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,896.76000	4.89676	4,931,310	18.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,045.57000	7.04557	6,945,220	18.09		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>24,41</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>110,45</b>
R2048 On 02/02/2023 Bond Future			11.38061	82.18332	11.35619	82.34668		18.70		0.00	0	247,51
R2048 On 04/05/2023 Bond Future			11.48882	79.28824	11.46347	79.45502		20.19		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.59404	80.82408	11.56772	80.99442		18.96		0.00	0	
R2048 On 02/11/2023 Bond Future			11.68793	78.06643	11.66065	78.24049		17.81		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.80393	79.59596	11.77567	79.77311		16.77		0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>271,52</b>
R2048 On 02/02/2023 Bond Future	10.40	Call			456.74000	0.45674	403,000	17.14		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			7,351.21000	7.35121	7,460,830	17.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,536.79000	1.53679	1,425,600	17.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			3,988.75000	3.98875	4,040,920	17.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,698.72000	1.69872	1,581,900	17.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,728.39000	3.72839	3,774,930	17.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,959.00000	3.95900	3,798,010	19.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,712.79000	1.71279	1,715,160	19.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,726.59000	1.72659	1,608,850	17.92		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,686.24000	3.68624	3,731,860	17.92		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,754.85000	1.75485	1,636,190	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,644.60000	3.64460	3,689,300	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,811.86000	1.81186	1,691,390	17.97		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	11.10	Put			3,562.11000	3.56211	3,605,000	17.97		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,836.02000	3.83602	3,714,190	19.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,590.27000	4.59027	4,635,220	19.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,769.64000	3.76964	3,648,750	19.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,658.16000	4.65816	4,704,050	19.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,802.66000	3.80266	3,681,300	19.93		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,624.00000	4.62400	4,669,420	19.93		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,975.10000	6.97510	6,837,820	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,594.15000	3.59415	3,627,210	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,899.25000	6.89925	6,762,520	19.46		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	03/08/2023	Bond Future	12.09	Put		3.63833000	3.63833	3,671,940	19.46	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6.93702000	6.93702	6,800,020	19.48	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3.61604000	3.61604	3,649,380	19.48	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4.78727000	4.78727	4,677,350	17.51	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5.89194000	5.89194	5,956,080	17.51	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4.72395000	4.72395	4,614,760	17.49	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5.95991000	5.95991	6,024,780	17.49	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4.75570000	4.75557	4,646,010	17.50	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5.92584000	5.92584	5,990,340	17.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7.03431000	7.03431	6,908,610	16.96	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4.68571000	4.68571	4,737,160	16.96	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6.96362000	6.96362	6,838,470	16.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4.73408000	4.73408	4,786,080	16.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6.99894000	6.99894	6,873,520	16.95	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4.70983000	4.70983	4,761,560	16.95	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>0.00</b>	<b>0</b>	<b>279,16</b>
R209	On	02/02/2023	Bond Future			11.28939	68.11660	11.25998	68.26562	16.98	140,728,895.60	2,066	25,76
R209	On	04/05/2023	Bond Future			11.40642	66.26057	11.37588	66.41275	18.17	0.00	0	2,5
R209	On	03/08/2023	Bond Future			11.51563	67.57560	11.48395	67.73101	17.06	0.00	0	
R209	On	02/11/2023	Bond Future			11.62005	65.81525	11.58720	65.97397	15.76	0.00	0	
R209	On	01/02/2024	Bond Future			11.74921	67.07357	11.71517	67.23518	14.81	0.00	0	
<b>Total R209 Future</b>											<b>140,728,895.60</b>	<b>2,066</b>	<b>28,27</b>
R209	On	02/02/2023	Bond Future	10.78	Call		953.74000	0.95374	870,320	16.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,453.78000	3.45378	3,519,380	16.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		971.18000	0.97118	886,920	16.23	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,417.79000	3.41779	3,482,550	16.23	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		988.71000	0.98871	903,610	16.25	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,381.96000	3.38196	3,445,880	16.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,468.31000	2.46831	2,371,390	17.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,865.62000	3.86562	3,920,880	17.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,491.68000	2.49168	2,394,310	17.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,837.63000	3.83763	3,892,440	17.61	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,617.55000	6.61755	6,476,850	19.76	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,326.97000	1.32697	1,338,450	19.76	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		726.64000	0.72664	680,130	16.92	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.00	Put		8,123.91000	8.12391	8,229,580	16.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,241.41000	2.24141	2,149,100	17.46	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,155.43000	4.15543	4,215,300	17.46	0.00	0	6,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future	11.09	Call		2,445.04000	2.44504	2,348,570	17.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,893.78000	3.89378	3,949,490	17.58	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,047.49000	5.04749	4,929,630	17.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,905.82000	2.90582	2,943,370	17.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,076.51000	5.07651	4,958,370	17.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,887.95000	2.88795	2,925,220	17.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,105.78000	5.10578	4,987,370	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,870.39000	2.87039	2,907,390	17.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,342.40000	3.34240	3,249,830	15.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,603.84000	4.60384	4,669,990	15.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,365.85000	3.36585	3,272,950	15.35	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,577.62000	4.57762	4,643,440	15.35	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,389.13000	3.38913	3,295,890	15.36	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,551.28000	4.55128	4,616,760	15.36	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,383.50000	5.38350	5,271,960	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,496.94000	3.49694	3,547,010	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,411.08000	5.41108	5,299,290	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,478.88000	3.47888	3,528,700	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,438.98000	5.43898	5,326,940	15.23	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,461.20000	3.46120	3,510,770	15.23	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>140,728,895.60</b>	<b>2,066</b>	<b>44,02</b>
R210	On	02/02/2023	Bond Future			223.42552	223.42552	223.21409	223.21409		0.00	0	37
R210	On	04/05/2023	Bond Future			224.64522	224.64522	224.43075	224.43075		0.00	0	
R210	On	03/08/2023	Bond Future			229.15332	229.15332	228.93518	228.93518		0.00	0	
R210	On	02/11/2023	Bond Future			230.75518	230.75518	230.53326	230.53326		0.00	0	
R210	On	01/02/2024	Bond Future			235.22560	235.22560	234.99874	234.99874		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			10.74069	83.24676	10.72682	83.31064	11.78	36,628,574.40	440	39,55
R213	On	04/05/2023	Bond Future			10.87111	81.27865	10.85653	81.34411	12.94	0.00	0	
R213	On	03/08/2023	Bond Future			10.99475	82.89133	10.97944	82.95832	11.94	0.00	0	
R213	On	02/11/2023	Bond Future			11.11786	81.04459	11.10177	81.11319	10.64	0.00	0	
R213	On	01/02/2024	Bond Future			11.28240	82.59508	11.26555	82.66480	10.11	0.00	0	
<b>Total R213 Future</b>											<b>36,628,574.40</b>	<b>440</b>	<b>39,55</b>
R213	On	02/02/2023	Bond Future	9.16	Call		38.76000	0.03876	32,220	10.40	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,691.56000	7.69156	7,748,900	10.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		425.88000	0.42588	389,830	10.67	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,817.52000	3.81752	3,845,350	10.67	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.21	Call		671.38000	0.67138	624,750	10.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,065.19000	3.06519	3,081,920	10.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		700.17000	0.70017	652,510	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,031.81000	3.03181	3,048,030	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		893.76000	0.89376	839,920	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,654.41000	2.65441	2,664,450	11.13	0.00	0	41
R213	On	02/02/2023	Bond Future	10.21	Put		3,098.68000	3.09868	3,115,930	10.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,039.72000	1.03972	982,000	11.25	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		2,422.49000	2.42249	2,428,650	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,661.18000	6.66118	6,584,660	14.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		224.78000	0.22478	212,140	14.22	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		685.74000	0.68574	638,590	10.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,482.52000	2.48252	2,425,150	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,008.21000	3.00821	3,016,300	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,504.59000	2.50459	2,447,020	12.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,984.99000	2.98499	2,992,880	12.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,460.34000	2.46034	2,403,170	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,031.34000	3.03134	3,039,630	12.70	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,199.19000	2.19919	2,203,830	12.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,928.31000	4.92831	4,865,860	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,185.25000	2.18525	2,189,790	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,956.57000	4.95657	4,894,010	12.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,171.65000	2.17165	2,176,080	12.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,900.35000	4.90035	4,838,000	12.52	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,313.17000	3.31317	3,263,010	10.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,278.07000	3.27807	3,296,510	10.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,336.23000	3.33623	3,285,920	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,258.51000	3.25851	3,276,800	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,359.37000	3.35937	3,308,910	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,239.06000	3.23906	3,257,200	10.54	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,875.07000	2.87507	2,890,320	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,678.23000	4.67823	4,623,980	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,904.99000	2.90499	2,920,460	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,703.64000	4.70364	4,649,280	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,890.17000	2.89017	2,905,530	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,728.74000	4.72874	4,674,270	10.51	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,28</b>
<b>Total For R213</b>											<b>36,628,574.40</b>	<b>440</b>	<b>42,84</b>
R214	On	02/02/2023	Bond Future			11.39529	65.71118	11.37610	65.81344	18.64	0.00	0	71,03

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023			11.50159	63.66338	11.48169	63.76788		20.05	0.00	0	
R214	On	03/08/2023			11.60185	64.92668	11.58123	65.03344		18.85	0.00	0	
R214	On	02/11/2023			11.69965	62.96417	11.67829	63.07331		18.11	0.00	0	
R214	On	01/02/2024			11.82256	64.16826	11.80046	64.27931		16.93	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>71,03</b>
R214	On	02/02/2023	10.30	Call			282.33000	0.28233	249,480	17.08	0.00	0	3,5
R214	On	02/02/2023	10.30	Put			6,455.84000	6.45584	6,525,250	17.08	0.00	0	
R214	On	02/02/2023	11.00	Call			1,189.08000	1.18908	1,111,480	17.74	0.00	0	3,5
R214	On	02/02/2023	11.00	Put			3,246.57000	3.24657	3,271,230	17.74	0.00	0	
R214	On	02/02/2023	11.07	Call			1,336.86000	1.33686	1,254,850	17.86	0.00	0	
R214	On	02/02/2023	11.09	Put			2,936.75000	2.93675	2,955,780	17.90	0.00	0	
R214	On	02/02/2023	11.10	Call			1,403.34000	1.40334	1,319,500	17.91	0.00	0	
R214	On	02/02/2023	11.10	Put			2,903.70000	2.90370	2,922,120	17.91	0.00	0	
R214	On	02/02/2023	11.07	Put			3,003.58000	3.00358	3,023,830	17.86	0.00	0	
R214	On	02/02/2023	11.80	Call			3,432.48000	3.43248	3,320,160	19.22	0.00	0	
R214	On	02/02/2023	11.80	Put			1,232.76000	1.23276	1,222,700	19.22	0.00	0	
R214	On	02/02/2023	11.08	Call			1,358.89000	1.35889	1,276,260	17.88	0.00	0	
R214	On	02/02/2023	11.08	Put			2,970.09000	2.97009	2,989,720	17.88	0.00	0	
R214	On	02/02/2023	11.09	Call			1,381.01000	1.38101	1,297,780	17.90	0.00	0	
R214	On	04/05/2023	11.36	Call			3,041.18000	3.04118	2,958,250	19.83	0.00	0	
R214	On	04/05/2023	11.36	Put			3,686.14000	3.68614	3,707,710	19.83	0.00	0	
R214	On	04/05/2023	11.37	Call			3,067.61000	3.06761	2,984,390	19.84	0.00	0	
R214	On	04/05/2023	11.37	Put			3,659.18000	3.65918	3,680,460	19.84	0.00	0	
R214	On	04/05/2023	11.38	Call			3,094.15000	3.09415	3,010,630	19.86	0.00	0	
R214	On	04/05/2023	11.38	Put			3,632.40000	3.63240	3,653,380	19.86	0.00	0	
R214	On	03/08/2023	12.16	Put			2,803.62000	2.80362	2,818,550	19.46	0.00	0	
R214	On	03/08/2023	12.14	Call			5,633.66000	5.63366	5,542,160	19.43	0.00	0	
R214	On	03/08/2023	12.14	Put			2,838.45000	2.83845	2,853,710	19.43	0.00	0	
R214	On	03/08/2023	12.15	Call			5,664.32000	5.66432	5,572,660	19.44	0.00	0	
R214	On	03/08/2023	12.15	Put			2,820.88000	2.82088	2,835,980	19.44	0.00	0	
R214	On	03/08/2023	12.16	Call			5,695.22000	5.69522	5,603,390	19.46	0.00	0	
R214	On	02/11/2023	11.47	Call			3,845.68000	3.84568	3,772,870	17.79	0.00	0	
R214	On	02/11/2023	11.47	Put			4,925.71000	4.92571	4,962,040	17.79	0.00	0	
R214	On	02/11/2023	11.45	Call			3,795.86000	3.79586	3,723,490	17.77	0.00	0	
R214	On	02/11/2023	11.45	Put			4,981.13000	4.98113	5,017,900	17.77	0.00	0	
R214	On	02/11/2023	11.46	Call			3,820.86000	3.82086	3,748,260	17.78	0.00	0	
R214	On	02/11/2023	11.46	Put			4,953.48000	4.95348	4,990,020	17.78	0.00	0	
R214	On	01/02/2024	12.15	Put			3,897.48000	3.89748	3,926,600	17.11	0.00	0	
R214	On	01/02/2024	12.16	Call			5,646.47000	5.64647	5,564,370	17.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/02/2024	Bond Future	12.16	Put			3,877.71000	3.87771	3,906,660	17.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			5,589.79000	5.58979	5,508,040	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,917.34000	3.91734	3,946,640	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			5,618.11000	5.61811	5,536,180	17.11	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>0.00</b>	<b>0</b>	<b>78,13</b>
<b>Total for Bond</b>												<b>435,125,429.74</b>	<b>5,611</b>	<b>1,479,62</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

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 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			851.84800	851.84800	852.78400	852.78400				0.00	0	83
GOVI On 04/05/2023 GOVI			868.03100	868.03100	868.99700	868.99700				0.00	0	
GOVI On 03/08/2023 GOVI			885.23900	885.23900	886.23100	886.23100				0.00	0	
GOVI On 02/11/2023 GOVI			903.44100	903.44100	904.46000	904.46000				0.00	0	
GOVI On 01/02/2024 GOVI			920.76800	920.76800	921.79900	921.79900				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			19,640.00000	1.96400	10,280,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			19,540.00000	1.95400	10,180,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			19,440.00000	1.94400	10,080,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			161,170.00000	16.11700	151,510,000			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			161,370.00000	16.13700	151,710,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			161,270.00000	16.12700	151,610,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			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			490,010.00000	49.00100	480,090,000			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			490,210.00000	49.02100	480,290,000			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			490,110.00000	49.01100	480,190,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			186,500.00000	18.65000	176,310,000			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			186,400.00000	18.64000	176,210,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			186,600.00000	18.66000	176,410,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			418,090.00000	41.80900	407,780,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	880.00	Call		417,990.00000	41.79900	407,680,000		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		418,190.00000	41.81900	407,880,000		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			855.31300	855.31300	855.47800	855.47800		0.00	0	
AL37	On	04/05/2023	Index Future			871.56200	871.56200	871.74100	871.74100		0.00	0	
AL37	On	03/08/2023	Index Future			888.84000	888.84000	889.03000	889.03000		0.00	0	
AL37	On	02/11/2023	Index Future			907.11600	907.11600	907.31600	907.31600		0.00	0	
AL37	On	01/02/2024	Index Future			924.51400	924.51400	924.71100	924.71100		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			984.58300	984.58300	985.41400	985.41400		0.00	0	
AL7T	On	04/05/2023	Index Future			1,003.28800	1,003.28800	1,004.14800	1,004.14800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,023.17700	1,023.17700	1,024.06300	1,024.06300		0.00	0	
AL7T	On	02/11/2023	Index Future			1,044.21500	1,044.21500	1,045.12600	1,045.12600		0.00	0	
AL7T	On	01/02/2024	Index Future			1,064.24200	1,064.24200	1,065.16200	1,065.16200		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			864.07900	864.07900	865.02000	865.02000		0.00	0	10
ALBI	On	04/05/2023	Index Future			880.49500	880.49500	881.46500	881.46500		0.00	0	
ALBI	On	03/08/2023	Index Future			897.95000	897.95000	898.94700	898.94700		0.00	0	
ALBI	On	02/11/2023	Index Future			916.41300	916.41300	917.43700	917.43700		0.00	0	
ALBI	On	01/02/2024	Index Future			933.98900	933.98900	935.02500	935.02500		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			318.83200	318.83200	318.94200	318.94200		6,376,640.00	2	66
IGOV	On	04/05/2023	Index Future			324.96600	324.96600	325.08300	325.08300		0.00	0	
IGOV	On	03/08/2023	Index Future			331.48400	331.48400	331.60500	331.60500		0.00	0	
IGOV	On	02/11/2023	Index Future			338.37400	338.37400	338.50000	338.50000		0.00	0	
IGOV	On	01/02/2024	Index Future			344.93700	344.93700	345.06200	345.06200		0.00	0	
<b>Total IGOV Future</b>											<b>6,376,640.00</b>	<b>2</b>	<b>67</b>
<b>Total For IGOV</b>											<b>6,376,640.00</b>	<b>2</b>	<b>67</b>
<b>Total for Index</b>											<b>6,376,640.00</b>	<b>2</b>	<b>76</b>
JIBAR F	On	21/12/2022	Jibar Future			7.22500	92.77500	7.23500	92.76500		0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.25500	92.74500	7.32500	92.67500		0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.61000	92.39000	7.62000	92.38000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023		Jibar Future	7.64500	92.35500	7.66500	92.33500				0.00	0	
JIBAR F On 19/04/2023		Jibar Future	7.77000	92.23000	7.80000	92.20000				0.00	0	
JIBAR F On 17/05/2023		Jibar Future	7.78000	92.22000	7.82000	92.18000				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	7.80000	92.20000	7.83000	92.17000				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	7.82500	92.17500	7.84500	92.15500				0.00	0	
JIBAR F On 20/12/2023		Jibar Future	7.81500	92.18500	7.83500	92.16500				0.00	0	
JIBAR F On 20/03/2024		Jibar Future	7.78000	92.22000	7.81000	92.19000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	7.75000	92.25000	7.79000	92.21000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	7.73500	92.26500	7.77500	92.22500				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>441,502,069.74</b>	<b>5,613</b>	<b>1,481,65</b>
ABCPI3 On 07/12/2023		Spot Bond	5.06000	320.84971	5.06000	320.78572				0.00	0	675,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>675,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>675,000,00</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	101.51971				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	101.34771				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	9.76000	103.71926	9.76000	103.69226				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031		Spot Bond	11.86500	90.54725	11.86500	90.51874				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>	
ABF006 On 31/03/2026		Spot Bond	100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	99.97514				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>	
ABFN01 On 17/03/2026		Spot Bond			0.00000	101.49054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.07058				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>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.16967				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>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.35952				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.87279				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	103.44181				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	100.30126				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	100.74729				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	100.89331				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	100.62248				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.71372				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	100.88923				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3  On 07/02/2026 Spot Bond					0.00000	100.97015				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	101.40701				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 16/09/2024 Spot Bond					0.00000	101.63125				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.48475				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.09816				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	100.91100				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	100.92376				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	101.36183				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	100.01288				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.01646				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	101.15391				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	101.06813				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.15582				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	101.13881				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	100.19941				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.22703				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	100.23352				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	99.81887				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	100.22065				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	100.23140				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>	
ABFN5: On 28/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	65,000,000.00
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000.00</b>
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000.00</b>
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.34656				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	101.45209				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	101.41036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ABGN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>									<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.06707			0.00	3,120,000,000	2,135,000,000
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>3,120,000,000</b>	<b>2,135,000,000</b>
<b>Total For ABJ01</b>									<b>0.00</b>	<b>3,120,000,000</b>	<b>2,135,000,000</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.10631			0.00	0	
<b>Total ABJ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>									<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.96183			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	101.46328			0.00	0	
<b>Total ABJ04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>									<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.53141			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			8.05900	8.05900	8.05900	157.33284		1,934,160,000,000.00		240,000,000	603,802,700
<b>Total ABKI04 SPOT</b>								<b>1,934,160,000,000.00</b>		<b>240,000,000</b>	<b>603,802,700</b>
<b>Total For ABKI04</b>								<b>1,934,160,000,000.00</b>		<b>240,000,000</b>	<b>603,802,700</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	56.45385	100.00000	56.32400		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			3.78900	3.78900	3.78900	164.44440		606,240,000,000.00		160,000,000	80,000,000
<b>Total ABN61 SPOT</b>								<b>606,240,000,000.00</b>		<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For ABN61</b>								<b>606,240,000,000.00</b>		<b>160,000,000</b>	<b>80,000,000</b>
ABN62 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	212.06816		0.00		0	
<b>Total ABN62 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ABN62</b>								<b>0.00</b>		<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	231.40625		103,800,000,000.00		20,000,000	10,000,000
<b>Total ABN63 SPOT</b>								<b>103,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ABN63</b>								<b>103,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
ABN67 On 28/02/2023 Spot Bond			8.86000	8.86000	8.86000	101.65420		0.00		0	
<b>Total ABN67 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ABN67</b>								<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			8.67500	8.67500	8.67500	110.76787			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			8.92000	104.31056	8.92000	104.28542			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			9.08500	106.64175	9.08500	106.61558			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			7.83000	103.33479	7.83000	103.31286			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			9.25000	100.53722	9.25000	100.51211		13,125,750,000,000.00	1,419,000,000	709,500,000	
<b>Total ABS7 SPOT</b>								<b>13,125,750,000,000.00</b>	<b>1,419,000,000</b>	<b>709,500,000</b>	
<b>Total For ABS7</b>								<b>13,125,750,000,000.00</b>	<b>1,419,000,000</b>	<b>709,500,000</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.81728	100.00000	14.78412			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			4.71000	321.95111	4.71000	321.88993			0.00	0	35,000,000
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>35,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.55000	11.55000	11.55000	103.33206			0.00	0	55,000,000
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.60495			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	101.56625			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	101.59567			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	101.59567			0.00	0	
<b>Total ACL202 SPOT</b>									<b>0.00</b>	<b>0</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 ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL20 On 30/01/2023 Spot Bond					0.00000	191.34117				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>	
ACL20 On 14/02/2023 Spot Bond					0.00000	193.19369				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	101.50076				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	102.04404				0.00	1,300,000,000	1,800,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>1,800,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>1,800,000,000</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	100.27662				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	100.92190				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.15338				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	100.70038				0.00	1,600,000,000	800,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.34155				0.00	3,000,000,000	3,500,000,000
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,500,000,000</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	6,000,000	12,000,000
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>6,000,000</b>	<b>12,000,000</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>6,000,000</b>	<b>12,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.82296				0.00	341,800,000	169,700,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>341,800,000</b>	<b>169,700,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>341,800,000</b>	<b>169,700,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.87557				0.00	6,000,000	1,500,000



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 AGT02 SPOT</b>										<b>0.00</b>	<b>6,000,000</b>	<b>1,500,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>6,000,000</b>	<b>1,500,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.08735				0.00	0	90,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.88554				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.29114				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.85073				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	100.87388				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			8.97500	99.05428	8.97500	99.03065				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	100.90884				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.02524				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	101.17053				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	100.78949				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	100.08590				0.00	62,800,000	15,700,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>62,800,000</b>	<b>15,700,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>62,800,000</b>	<b>15,700,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			9.38500	103.03156	9.38500	103.00588				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	100.25091				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	100.09325				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	100.10305				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.44436				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	100.56054				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	100.07725				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	100.09314				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	100.10291				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	100.17104				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	100.20270				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	100.27438				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.09802				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	100.09436				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	100.10778				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.10315				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	100.59546				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	100.17829				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			8.25000	102.36926	8.25000	102.34689			53,219,190,750,000.00	6,450,811,000	3,245,405,500	
<b>Total AIR02 SPOT</b>									<b>53,219,190,750,000.00</b>	<b>6,450,811,000</b>	<b>3,245,405,500</b>	
<b>Total For AIR02</b>									<b>53,219,190,750,000.00</b>	<b>6,450,811,000</b>	<b>3,245,405,500</b>	
AIR04 On 29/05/2024 Spot Bond			10.10000	98.89752	10.10000	98.87061			8,763,054,920,000.00	867,629,200	443,814,600	
<b>Total AIR04 SPOT</b>									<b>8,763,054,920,000.00</b>	<b>867,629,200</b>	<b>443,814,600</b>	
<b>Total For AIR04</b>									<b>8,763,054,920,000.00</b>	<b>867,629,200</b>	<b>443,814,600</b>	
AIR05 On 29/05/2030 Spot Bond			12.11500	89.82612	12.11500	89.79695			0.00	0	0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.22503			0.00	0	0	
<b>Total AIRF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.23703			0.00	0	0	
<b>Total AIRF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.79000	190.15759	6.79000	190.11078			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.48135				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	100.76570				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	101.72796				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.50312				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	100.09342				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			5.54000	245.58669	5.54000	245.53456				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			6.15000	212.72896	6.15000	212.68038				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			5.48000	203.36069	5.48000	203.31770				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			5.50000	114.66047	5.50000	114.63635				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	103.11873				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	101.69257				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ASN27: On 20/06/2023 Spot Bond					0.00000	101.41014				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	100.23633				0.00	641,600,000	160,400,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>641,600,000</b>	<b>160,400,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>641,600,000</b>	<b>160,400,000</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	100.09843				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	100.09276				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.67672				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.46710				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.48914				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.29154				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	111.68934				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.66500	5.66500	5.66500	103.08571				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.55491				0.00	2,000,000,000	1,000,000,000
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	101.72456				0.00	2,000,000,000	1,000,000,000
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ASN328</b>										0.00	2,000,000,000	1,000,000,000
ASN33: On 09/05/2024 Spot Bond					0.00000	100.38453				0.00	0	
<b>Total ASN333 SPOT</b>										0.00	0	
<b>Total For ASN333</b>										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.00796				0.00	0	
<b>Total ASN335 SPOT</b>										0.00	0	
<b>Total For ASN335</b>										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.61000	113.17921	5.61000	113.15506				0.00	0	
<b>Total ASN337 SPOT</b>										0.00	0	
<b>Total For ASN337</b>										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.50845				0.00	0	
<b>Total ASN341 SPOT</b>										0.00	0	
<b>Total For ASN341</b>										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.75852				0.00	800,000,000	576,619,800
<b>Total ASN346 SPOT</b>										0.00	800,000,000	576,619,800
<b>Total For ASN346</b>										0.00	800,000,000	576,619,800
ASN35: On 20/06/2024 Spot Bond					0.00000	101.61787				0.00	0	
<b>Total ASN351 SPOT</b>										0.00	0	
<b>Total For ASN351</b>										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.46003				0.00	0	
<b>Total ASN354 SPOT</b>										0.00	0	
<b>Total For ASN354</b>										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.46003				0.00	0	
<b>Total ASN358 SPOT</b>										0.00	0	
<b>Total For ASN358</b>										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total ASN365 SPOT</b>										0.00	0	
<b>Total For ASN365</b>										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.83880				0.00	0	
<b>Total ASN369 SPOT</b>										0.00	0	
<b>Total For ASN369</b>										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.58693				0.00	0	
<b>Total ASN373 SPOT</b>										0.00	0	
<b>Total For ASN373</b>										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.03535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.39259				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	101.56244				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	101.56244				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.70184				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.76353				0.00	2,000,000,000	1,000,000,000
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ASN39 On 17/12/2025 Spot Bond					0.00000	101.46292				0.00	423,200,000	105,800,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>423,200,000</b>	<b>105,800,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>423,200,000</b>	<b>105,800,000</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	101.44062				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.63425				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2022 Spot Bond					0.00000	99.88302				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.55316				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44( On 22/06/2023 Spot Bond					0.00000	101.34239				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	101.37422				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	101.86737				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	101.53324				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.86490				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.87088				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 31/01/2023 Spot Bond			9.84500	9.84500	9.84500	102.97544				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			11.01500	11.01500	11.01500	102.53404				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.53437				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.60550				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	102.09266				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.80296				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	117.95200				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.80000	10.80000	10.80000	102.30570				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.04369				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	101.43544				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	101.43544				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	101.45262				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			10.37000	99.55410	10.37000	99.52660			33,184,000,000.00	3,200,000	800,000	
<b>Total ASN508 SPOT</b>									<b>33,184,000,000.00</b>	<b>3,200,000</b>	<b>800,000</b>	
<b>Total For ASN508</b>									<b>33,184,000,000.00</b>	<b>3,200,000</b>	<b>800,000</b>	
ASN50: On 21/12/2026 Spot Bond			9.55000	99.11559	9.55000	99.09033			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			10.10000	98.03906	10.10000	98.01267			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			10.10000	98.03906	10.10000	98.01267			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			8.67500	103.66636	8.67500	103.64244			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			10.62500	104.29515	10.62500	104.26581			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/07/2024 Spot Bond			10.57500	104.27905	10.57500	104.24985				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			10.07500	103.93755	10.07500	103.90979				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.07500	103.93755	10.07500	103.90979				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	101.37836				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	100.58667				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	0.00000				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			10.71000	103.44329	10.71000	103.41397				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			10.80000	101.97966	10.80000	103.08680				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			10.66000	103.37812	10.66000	103.34894				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	101.77322				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	100.78760				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	99.87858				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	101.55351				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	101.40196				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.56541				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.53781				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.67000	102.94630	9.67000	102.91947				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.05025				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.93057				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.68972				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.75593				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.05474				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.64045				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.68791				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.63936				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.68709				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	101.51225				0.00	340,000,000	230,000,000
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>230,000,000</b>
<b>Total For ASN614</b>										<b>0.00</b>	<b>340,000,000</b>	<b>230,000,000</b>
ASN61: On 28/02/2024 Spot Bond					0.00000	100.08067				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	100.41585				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	101.44926				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	100.00025				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	101.32000				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	101.61496				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	101.74235				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	99.86705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59091				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	101.81109				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.08501				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	101.55314				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.04907				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	100.10856				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	102.37068				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	101.44099				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	101.68238				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	101.74042				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	99.99965				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 22/06/2026 Spot Bond					0.00000	97.31410				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	101.54651				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	100.58058				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.65825				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	100.91277				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	100.65797				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	101.54693				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	101.55661				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	101.85264				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	100.39339				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	100.49674				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	100.12065				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.56971				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>	
ASN715 On 15/09/2033 Spot Bond					0.00000	102.03886				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>	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.24580				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>	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.71396				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>	
ASN721 On 05/06/2023 Spot Bond					0.00000	99.87372				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>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.63960				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.99966				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.56496				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.49854				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.51790				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.80095				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.61094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.84986				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	101.76406				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.80384	9.80384	9.80384	106.91988				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	102.03905				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			10.14500	10.14500	10.14500	103.41246				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	100.67984				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	100.60692				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	100.60775				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	100.37490				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	101.35953				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	101.36132				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82( On 02/04/2026 Spot Bond					0.00000	101.29792				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	101.02953				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	101.52664				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 31/01/2037 Spot Bond					0.00000	101.62176				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	101.07945				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	101.26785				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	101.26508				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	101.14942				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	101.01563				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	101.01563				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	100.67995				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	101.55231				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.81355				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	100.80813				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.80813				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	100.78012				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	112.66765				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	100.67056				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	100.66650				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	101.49863				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	101.53750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN852 On 31/08/2026 Spot Bond					0.00000	99.99973				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.95987				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.60553				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>	
ASN861 On 25/04/2042 Spot Bond					0.00000	114.61320				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>	
ASN862 On 31/07/2026 Spot Bond					0.00000	105.53927				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>	
ASN863 On 09/06/2027 Spot Bond					0.00000	99.78289				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>	
ASN864 On 09/06/2027 Spot Bond					0.00000	99.78289				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>	
ASN865 On 09/06/2023 Spot Bond					0.00000	99.80832				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>	
ASN866 On 14/06/2027 Spot Bond					0.00000	101.59748				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.59748				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 30/09/2027 Spot Bond					0.00000	101.52345				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	101.42639				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	101.75023				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.73088				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	100.57366				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	99.77383				0.00	0	300,000,00
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ASN88: On 18/04/2029 Spot Bond					0.00000	100.94095				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	101.51256				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	101.70002				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			11.25000	108.02570	11.25000	104.19753				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	101.71154				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	100.56639				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.47919				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	99.99971				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.99969				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.99973				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.99972				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.99972				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.70598				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.67005				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>	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.43402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.99127				0.00	0	
<b>Total ASN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN935</b>										<b>0.00</b>	<b>0</b>	
ASN935 On 20/12/2027 Spot Bond					0.00000	102.20999				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.32702				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.63691				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.11118				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.01715				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>	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.95520				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>	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.98946				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>	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.76760				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>	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.40152				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>	
ASN950 On 31/08/2027 Spot Bond					0.00000	99.99973				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/07/2027 Spot Bond					0.00000	100.58408				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	100.53385				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	100.47187				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.44010				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>	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.12831				0.00	0	
<b>Total ASN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN960</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	99.85633				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	100.29539				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			7.26000	99.90210	7.26000	99.88253				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	101.94866				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	100.83255				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	100.98683				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	101.31083				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.10699				0.00	0	500,000,00
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAWGL On 22/08/2027 Spot Bond					0.00000	100.25244				0.00	1,400,000,000	700,000,00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
BAYA72 On 31/03/2026 Spot Bond			12.00000	12.00000	12.00000	102.48449				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.98737				0.00	0	72,787,52
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>72,787,52</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>72,787,52</b>
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.86204				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	102.08739				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	101.17633				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	101.97844				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	101.85423				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	101.79493				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	101.97612				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	104.15821				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.03680				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.94136				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.73108				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.77196				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.73057				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.56033				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.71416				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>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.88483				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>	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.85535				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>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.85446				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>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.79680				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.06113				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>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.24868				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>	
BAYB1: On 30/09/2024 Spot Bond					0.00000	102.10281				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>	
BAYB2: On 30/06/2023 Spot Bond					0.00000	102.47541				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.06149				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	102.04519				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	102.06113				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	102.06149				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>	
BD0302 On 18/04/2028 Spot Bond			9.10500	9.10500	9.10500	96.82430				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	100.47748				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	99.99607				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.80306				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	101.86164				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	96.52251				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.77391				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	94.38921				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	79.81861				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	103.21700				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	104.64303				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	100.67013				0.00	300,000,000	150,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
BID11 On 15/11/2023 Spot Bond			8.29000	101.59693	8.29000	101.57413				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	101.89550				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	100.95025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.32196				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	101.35562				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	100.65574				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.15300				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	97.73400				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	96.82000				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	68.52500				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	51.26500				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	101.24108				0.00	32,000,000	32,000,000
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>32,000,000</b>	<b>32,000,000</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>32,000,000</b>	<b>32,000,000</b>
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.08080				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.12145				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.22087				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	101.12410				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.49365				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.22825				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.42000				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>	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.29010				0.00	0	
<b>Total BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.27444				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.39048				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.72078				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>	
BYA10: 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	100.42524			0.00	0	
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.30775			0.00	0	400,000,00
<b>Total CBL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CBL30</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CBL31 On 21/11/2025 Spot Bond					0.00000	100.06979			0.00	8,660,000,000	4,330,000,00
<b>Total CBL31 SPOT</b>									<b>0.00</b>	<b>8,660,000,000</b>	<b>4,330,000,00</b>
<b>Total For CBL31</b>									<b>0.00</b>	<b>8,660,000,000</b>	<b>4,330,000,00</b>
CCT01 On 23/06/2023 Spot Bond			8.60000	107.64197	8.60000	107.61721			0.00	0	
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.90000	109.25644	8.90000	109.23045			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			9.45000	105.78745	9.45000	105.76047			0.00	0	
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.49000	10.49000	10.49000	102.58286			0.00	0	
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.70535			0.00	0	
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.05822			0.00	0	
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.06091			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	100.98535			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.03506				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	101.73843				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.55736	4.77000	102.48500				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.20900				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.56915				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			9.30500	103.56289	9.30500	103.53687				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.69970	8.70700	106.56200				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.55215				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.36405				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			11.09000	101.42635	11.09000	101.39611				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	111.63718	6.50000	105.34500				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.13900				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>	
CLN453 On 31/01/2025 Spot Bond			6.48900	155.56686	6.48900	155.53008				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			8.59900	149.02550	8.59900	148.98204				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>	
CLN496 On 04/09/2024 Spot Bond			8.95000	104.20467	8.95000	104.17946				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.17274				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	101.17821				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	100.82644				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	101.71032				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	101.63472				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	100.60130				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 25/11/2024 Spot Bond					0.00000	99.04784				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN521 On 12/03/2023 Spot Bond					0.00000	101.64928				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.04730				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	99.79777				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.96434				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.81444				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.73459				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.40264				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.64928				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.58606				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.94400				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.33000	103.84484	10.33000	103.81642				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.55005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.72736				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.07131				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	155.69800				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.11500				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			9.80000	103.42035	9.80000	103.39346				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.85000	102.17271	9.85000	102.14558				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			9.94000	101.07218	9.94000	101.04509				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			9.99000	9.99000	9.99000	316.12816				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.25289				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	100.25561				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.03511				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.16062				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	130.70800				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.33731				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>	
CLN562 On 12/11/2025 Spot Bond			10.30000	100.21652	10.30000	100.14528				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			9.80000	101.42459	9.80000	101.39779				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.63095				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.18560				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.40319				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.87785				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.31935				0.00	600,000,000	300,000,000
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN568</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN57 On 12/11/2025 Spot Bond			10.03000	100.38750	10.03000	100.36036				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>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.26862				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>	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.32089				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>	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.59347				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>	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.70208				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>	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.91464				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>	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.34367				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>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.35733				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.78340				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.92360				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.24242				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.96325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.10857				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.50024				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	103.56992				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	101.26313				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			4.90900	154.35397	4.90900	123.87006				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	100.34555				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	101.52210				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.03349				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			9.27000	9.27000	9.27000	99.95332				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	101.28845				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	101.56295				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60( On 18/06/2024 Spot Bond					0.00000	101.50024				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>	
CLN60( On 18/06/2024 Spot Bond					0.00000	101.50024				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60( On 04/06/2023 Spot Bond					0.00000	102.20100				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>	
CLN60( On 05/08/2024 Spot Bond			8.85500	8.85500	8.85500	102.58989				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>	
CLN60( On 05/08/2024 Spot Bond					0.00000	100.39675				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>	
CLN60( On 12/08/2024 Spot Bond					0.00000	99.57807				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>	
CLN60( On 14/04/2026 Spot Bond					0.00000	103.72592				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>	
CLN60( On 17/01/2024 Spot Bond					0.00000	100.96404				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>	
CLN60( On 22/08/2024 Spot Bond					0.00000	100.07066				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>	
CLN60( On 30/04/2023 Spot Bond			9.43000	100.75539	9.43000	100.73033				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>	
CLN61( On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61( On 23/10/2024 Spot Bond					0.00000	100.73885				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.86511				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.76851				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.18898				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 20/12/2029 Spot Bond					0.00000	97.26400				0.00	780,000,000	610,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>610,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>780,000,000</b>	<b>610,000,000</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	103.05885				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.67552				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.05544				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.62818				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.06571				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 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>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.73711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.60000	103.31681	7.60000	103.29555				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.11664				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	99.10001				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			12.80500	62.14011	12.80500	81.79540				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	100.36476				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			10.50000	100.34279	10.50000	100.31489				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	100.11591				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	100.31914				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.33997				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	100.37848				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	102.43661				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	100.08575				0.00	600,000,000	300,000,000
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN637 On 19/08/2025 Spot Bond					0.00000	100.11517				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.20406				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	100.12986				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.87818				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.08648				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.47857				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.76732				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.48054				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.23233				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	99.99982				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	100.11517				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.11517				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 22/03/2030 Spot Bond					0.00000	100.62800				0.00	1,100,000,000	810,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>810,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>810,000,000</b>
CLN65: On 20/06/2025 Spot Bond					0.00000	101.73110				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.65893				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.96655				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 20/06/2023 Spot Bond					0.00000	100.77600				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 20/12/2023 Spot Bond					0.00000	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>	
CLN66: On 20/12/2024 Spot Bond					0.00000	126.07800				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 20/12/2023 Spot Bond					0.00000	150.51800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.08913				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 02/04/2026 Spot Bond					0.00000	100.47795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.14746				0.00	0	13,726,000,00
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,726,000,00</b>
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	<b>13,726,000,00</b>
CLN667 On 02/05/2023 Spot Bond					0.00000	102.44027				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	102.84735				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	100.04950				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	100.13230				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			5.50047	158.75525	5.50047	128.98903				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			5.50047	158.75525	5.50047	128.98986				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	100.13597				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	100.14575				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	101.47407				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.07736				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	101.96045				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.66510				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.42461				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.45517				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>	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.43857				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>	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.66488				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>	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.66468				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>	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.85083				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>	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.42449				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>	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.50291				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>	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.26523				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>	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.93503				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.43274				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.74775				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.28269				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.55914				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.49359				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.15063				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.23768				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.47585				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.86230				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.10385				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.48432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.22304				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>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.48348				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.48348				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.48348				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.90661				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.48730				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.90932				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.22995				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.97800				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.93623				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.38997				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	101.38997				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.38997				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.40906				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.40906				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.40906				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.42049				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.45226				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.08676				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.50267				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.50889				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.18574				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.88177				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.16807				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	115.55300				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.91074				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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.11272				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.61776				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	103.48133				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.44800				0.00	460,000,000	310,000,000
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>310,000,000</b>
<b>Total For CLN744</b>										<b>0.00</b>	<b>460,000,000</b>	<b>310,000,000</b>
CLN744 On 31/01/2030 Spot Bond					0.00000	100.91085				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.00022				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.50285				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.67173				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 11/09/2026 Spot Bond					0.00000	101.59526				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	101.21748				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	102.43821				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	100.87043				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	101.49450				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	101.43615				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	100.64106				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.36259				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>	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.74263				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>	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.61963				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>	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.43821				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>	
CLN76 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>	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.65327				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>	
CLN76 On 23/09/2026 Spot Bond					0.00000	106.02763				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>	
CLN77 On 31/07/2024 Spot Bond					0.00000	101.71731				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>	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.25899				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>	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.80736				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.05140				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>	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.69333				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>	
CLN77: On 15/09/2028 Spot Bond			7.62000	7.62000	7.62000	119.99173				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>	
CLN77: On 31/05/2026 Spot Bond					0.00000	99.99975				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>	
CLN77: 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>	
CLN77: On 31/08/2026 Spot Bond					0.00000	99.99963				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>	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.59476				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.59881				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>	
CLN78: On 19/08/2025 Spot Bond					0.00000	102.94677				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.61907				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.62798				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.52345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.34999				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	101.52345				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	108.39034				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	108.22301				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	100.67590				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	97.89200				0.00	820,000,000	460,000,000
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>820,000,000</b>	<b>460,000,000</b>
<b>Total For CLN791</b>										<b>0.00</b>	<b>820,000,000</b>	<b>460,000,000</b>
CLN791 On 31/01/2025 Spot Bond					0.00000	100.67590				0.00	0	74,000,000
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,000,000</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	<b>74,000,000</b>
CLN792 On 31/01/2025 Spot Bond					0.00000	101.64048				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	100.67590				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	101.52351				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	100.67590				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	100.67605				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.67967				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	100.67967				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	99.99965				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.18166				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	5,000,000,000	2,500,000,000
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For CLN803</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
CLN804 On 31/01/2027 Spot Bond					0.00000	100.60124				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.95442				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.68384				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.99978				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.62717				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.39772				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.10500	96.84799	9.10500	96.82430				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.40715				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 21/07/2025 Spot Bond					0.00000	100.91976				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>	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.67590				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.67612				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.68384				0.00	0	86,000,00
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>86,000,00</b>
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	<b>86,000,00</b>
CLN818 On 31/01/2030 Spot Bond					0.00000	100.59478				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.67590				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.67612				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.52352				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.67612				0.00	0	53,000,00
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
CLN824 On 31/07/2025 Spot Bond					0.00000	100.67612				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	100.67580				0.00	0	53,000,00
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
CLN826 On 31/07/2025 Spot Bond					0.00000	100.67612				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	89.14028				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	100.67590				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	105.50899				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	99.99982				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	100.67580				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			9.41500	9.41500	9.41500	101.99559				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	99.99959				0.00	0	84,000,00
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</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
CLN83 On 31/08/2026 Spot Bond					0.00000	99.99973				0.00	0	84,000,00
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
CLN83 On 31/08/2027 Spot Bond					0.00000	99.99973				0.00	0	84,000,00
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
CLN83 On 31/08/2029 Spot Bond					0.00000	99.99963				0.00	0	84,000,00
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
CLN83 On 31/03/2027 Spot Bond					0.00000	101.52351				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.48508				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.44331				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	96.27200				0.00	280,000,000	140,000,00
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
<b>Total For CLN841</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
CLN84 On 20/07/2026 Spot Bond					0.00000	95.57100				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	96.66800				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.73389				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.36006				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.37679				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.52352				0.00	0	89,000,00
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
CLN847 On 31/03/2027 Spot Bond					0.00000	101.52351				0.00	0	89,000,00
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
CLN848 On 31/03/2029 Spot Bond					0.00000	101.52316				0.00	0	89,000,00
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
CLN849 On 31/07/2025 Spot Bond					0.00000	100.72877				0.00	0	64,000,00
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,000,00</b>
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	<b>64,000,00</b>
CLN850 On 27/09/2028 Spot Bond					0.00000	101.83174				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.49863				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.57994				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.70186				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.74056				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.75510				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.91019				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.94986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 31/07/2025 Spot Bond					0.00000	100.67612				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 20/06/2027 Spot Bond					0.00000	101.59542				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 20/06/2027 Spot Bond					0.00000	101.47927				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 09/03/2028 Spot Bond					0.00000	101.73004				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 31/07/2025 Spot Bond					0.00000	114.69050				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.75700				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.30500				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 31/01/2025 Spot Bond					0.00000	100.76084				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.79338				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 15/07/2029 Spot Bond					0.00000	100.57871				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/07/2027 Spot Bond					0.00000	100.58668				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	100.58263				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	84.29293				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	99.99959				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	101.52767				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	100.86891				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	100.86891				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	100.65729				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	100.57694				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	101.28845				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	101.28056				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	85.91840				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.57451				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.68179				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>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.47204				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.47204				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.29285				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.44213				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 15/09/2027 Spot Bond			5.71000	5.71000	5.71000	122.46690				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	4,000,000,000	2,000,000,000
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For CLN889</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
CLN889 On 20/12/2027 Spot Bond					0.00000	101.59401				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.48144				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.67612				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.36614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.99959				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	101.37119				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	101.15400				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	65.58234				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	65.08987				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			11.48500	11.48500	11.48500	107.68197				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	101.03000				0.00	0	40,000,00
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
CLN902 On 20/12/2027 Spot Bond			10.88500	10.88500	10.88500	103.39048				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	100.74406				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	100.71015				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
CLN906 On 20/12/2027 Spot Bond					0.00000	100.65882				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.62091				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>	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.44897				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>	
CLN909 On 20/12/2027 Spot Bond			13.70000	13.70000	13.70000	106.88052				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			9.92000	100.98161	9.92000	100.95489				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			11.09000	106.10384	11.09000	106.07254				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			11.01000	98.64909	11.01000	98.62021				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			9.38500	101.34970	9.38500	101.32445				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			12.86000	91.56864	12.86000	91.53728			257,200,000,000.00	20,000,000	20,000,000	
<b>Total COT02 SPOT</b>									<b>257,200,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>	
<b>Total For COT02</b>									<b>257,200,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>	
COT03 On 05/06/2028 Spot Bond			11.45000	91.92907	11.45000	91.90110			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>		
DSY02 On 21/11/2024 Spot Bond					0.00000	101.11382				0.00	40,000,000	20,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.20000	10.20000	10.20000	100.70869				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.96250				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	100.27443				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	100.66630				0.00	800,000,000	2,900,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>2,900,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>800,000,000</b>	<b>2,900,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.08820				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	101.30256				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	101.25915				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	101.37455				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.40809				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			7.90000	103.03749	7.90000	103.01561				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	84.60265	100.00000	84.41630				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	84.60265	100.00000	84.41630				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.47000	102.98428	9.47000	102.95839				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	102.73669	9.69000	102.71029				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.73669	9.69000	102.71029				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			10.40000	99.80257	10.40000	99.77507				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			11.51500	96.68682	11.51500	96.65741				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	102.85128	10.10000	102.82375				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.85128	10.10000	102.82375				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	99.86455				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	101.29704				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.01600				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	99.31666				0.00	25,000,000,000	25,000,000,000
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.64495				0.00	600,000,000	4,450,000,000
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>4,450,000,000</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>600,000,000</b>	<b>4,450,000,000</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.93268				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.29628				0.00	0	27,000,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,000</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.53405				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2025 Spot Bond					0.00000	100.13692				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.55746				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>	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.93694				0.00	0	80,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
DVFB30 On 21/08/2025 Spot Bond					0.00000	102.49154				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 15/12/2026 Spot Bond					0.00000	102.37405				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC26 On 15/12/2028 Spot Bond					0.00000	101.76953				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			8.86000	103.41399	8.86000	103.38923				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>	
ECN24 On 14/03/2032 Spot Bond			5.80000	115.14728	5.80000	115.12185				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			5.50000	102.13452	5.50000	102.11304				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/1 On 31/01/2037 Spot Bond			2.25000	149.01114	2.25000	148.99271				0.00	0	
<b>Total EL037/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/12038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.87000	153.93266	4.87000	153.90252				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			4.83500	138.93096	4.83500	138.90389				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			4.84000	135.15360	4.84000	135.12753				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			5.62000	116.92993	5.62000	116.90485				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			5.47000	104.72747	5.47000	104.70554				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	149.01114	2.25000	148.99271				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	172.45506				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	169.66126				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	158.79145				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	131.92422				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	131.00188				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.75374				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.76215				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</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 ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 15/04/2024 Spot Bond					0.00000	114.37422				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	116.20135				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	96.21465				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	100.57844				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	103.19782				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	106.11108				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	103.50380				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	104.33706				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.51000	100.13877	10.51000	100.11044				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			12.51500	12.51500	12.51500	92.56592				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.56500	12.56500	12.56500	96.39795				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			10.60000	10.60000	10.60000	104.02630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.60000	10.60000	10.60000	103.89036				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			12.52500	12.52500	12.52500	100.14679				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			11.73000	11.73000	11.73000	101.83146				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			15.02500	15.02500	15.02500	95.45029				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.17712				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	99.83884				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	101.58357				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	99.95112				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.04855				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.83214				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	101.56182				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF025 On 12/09/2025 Spot Bond					0.00000	101.59094				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	100.32857				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.46725				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>	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.30702				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	100.31696				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	101.14863				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	100.58410				0.00	240,000,000	120,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.58521				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	101.37978				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	101.06416				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.41134				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>	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.27346				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</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 EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.29306				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	100.29974				0.00	3,200,000,000	1,600,000,000
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.19169				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	100.20241				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	100.19696				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	100.20768				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	100.19724				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	100.22832				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	100.19537				0.00	14,840,000,000	4,240,000,000
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>14,840,000,000</b>	<b>4,240,000,000</b>
<b>Total For ERSA30</b>										<b>0.00</b>	<b>14,840,000,000</b>	<b>4,240,000,000</b>
ES23 On 25/01/2023 Spot Bond			7.55000	103.81889	7.55000	103.79765				0.00	0	
<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	103.44130	10.00000	103.41338				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			9.52000	96.59562	9.52000	96.57093			435,995,056,000.00		45,797,800	2,469,298,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total ES26 SPOT</b>									<b>435,995,056,000.00</b>	<b>45,797,800</b>	<b>2,469,298,90</b>
<b>Total For ES26</b>									<b>435,995,056,000.00</b>	<b>45,797,800</b>	<b>2,469,298,90</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.27730	7.85000	101.25587			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.13500	74.09025	12.10500	74.20903		539,522,100,000.00		44,460,000	840,230,00
<b>Total ES33 SPOT</b>								<b>539,522,100,000.00</b>		<b>44,460,000</b>	<b>840,230,00</b>
<b>Total For ES33</b>								<b>539,522,100,000.00</b>		<b>44,460,000</b>	<b>840,230,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.57845	7.50000	101.55779			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.36500	72.63511	12.34500	72.72284		359,942,677,000.00		29,109,800	12,554,90
<b>Total ES42 SPOT</b>								<b>359,942,677,000.00</b>		<b>29,109,800</b>	<b>12,554,90</b>
<b>Total For ES42</b>								<b>359,942,677,000.00</b>		<b>29,109,800</b>	<b>12,554,90</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.84974	8.50000	100.82669			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.51500	11.51500	11.51500	97.86630			0.00	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.08500	14.08500	14.08500	92.44036			0.00	0	
<b>Total ETK002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.65695			0.00	24,000,000	6,000,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>24,000,000</b>	<b>6,000,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>24,000,000</b>	<b>6,000,00</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.23420			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	100.58522			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	101.78157			0.00	40,000,000	20,000,00
<b>Total FIFB19 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For FIFB19</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</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
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.08809				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	100.57567				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	100.14229				0.00	440,000,000	250,000,000
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>250,000,000</b>
<b>Total For FIFG02</b>										<b>0.00</b>	<b>440,000,000</b>	<b>250,000,000</b>
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.06709				0.00	0	100,000,000
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.07590				0.00	420,000,000	230,000,000
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>230,000,000</b>
<b>Total For FIFG04</b>										<b>0.00</b>	<b>420,000,000</b>	<b>230,000,000</b>
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.07811				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	102.23860				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	102.63682				0.00	233,200,000	6,102,459,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>233,200,000</b>	<b>6,102,459,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>233,200,000</b>	<b>6,102,459,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.60631				0.00	3,200,000	81,519,800
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>3,200,000</b>	<b>81,519,800</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>3,200,000</b>	<b>81,519,800</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.99396				0.00	2,000,000,000	1,000,000,000
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
FRB27 On 03/06/2026 Spot Bond			9.18000	102.91554	9.18000	102.89032				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</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 FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.77651			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	102.41408			0.00	1,600,000,000	800,000,000
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
FRB30 On 19/04/2026 Spot Bond			9.10000	98.24823	9.10000	98.22420			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	100.75540			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	101.42163			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	101.44727			0.00	3,600,000,000	1,800,000,000
<b>Total FRB33 SPOT</b>									<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
<b>Total For FRB33</b>									<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			4.68000	322.04579	4.68000	321.98483			0.00	0	120,000,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			3.81400	3.81400	3.81400	164.35896			0.00	0	
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			4.53000	212.93388	4.53000	212.89430		6,712,554,000,000.00		1,481,800,000	790,900,000
<b>Total FRBI28 SPOT</b>								<b>6,712,554,000,000.00</b>		<b>1,481,800,000</b>	<b>790,900,000</b>
<b>Total For FRBI28</b>								<b>6,712,554,000,000.00</b>		<b>1,481,800,000</b>	<b>790,900,000</b>
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	112.04521			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			5.50500	5.50500	5.50500	229.71883		1,794,630,000,000.00		326,000,000	163,000,000
<b>Total FRBI33 SPOT</b>								<b>1,794,630,000,000.00</b>		<b>326,000,000</b>	<b>163,000,000</b>
<b>Total For FRBI33</b>								<b>1,794,630,000,000.00</b>		<b>326,000,000</b>	<b>163,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.62000	96.13242	5.62000	96.11173			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.56000	97.94538	5.56000	97.92465				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			8.63920	8.63920	8.63920	85.22957				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			8.66374	8.66374	8.66374	84.36261				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			5.08900	5.08900	5.08900	160.07459				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.25461				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.07738				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.67123				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			10.03400	10.03400	10.03400	103.06371				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>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.61503				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 27/02/2023 Spot Bond			6.46000	6.46000	6.46000	122.86941				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	100.42190				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	101.46432				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			6.29000	6.29000	6.29000	120.65404				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	101.45427				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	100.25544				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	100.25977				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.06267				0.00	400,000,000	200,000,000
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	101.35520				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	101.74917				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	99.99990				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	100.91914				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.09445				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	100.85467				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	101.43098				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	101.59166				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	101.71176				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.08157				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	101.67194				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	100.60941				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.57617				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.71147				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.83369				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.60499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22534				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	101.74993				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	0.00000				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	100.40108				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	100.27565				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	101.55959				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	101.89493				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.34700				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>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.95931				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>	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.46453				0.00	1,600,000,000	800,000,000
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
FRC343 On 20/12/2025 Spot Bond					0.00000	101.81192				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	102.34549				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.88309				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>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.67565				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>	
FRC350 On 31/07/2023 Spot Bond					0.00000	100.66536				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>	
FRC351 On 31/08/2023 Spot Bond					0.00000	99.99996				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>	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.81523				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>	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.81764				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>	
FRC354 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.72279				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.69491				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>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.70036				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.72574				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.62088				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.33260				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.47605				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.41512				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.69609				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.99765				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	99.99991				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.70746				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.87161				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	100.80647				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	100.80355				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	94.38175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.90742				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	90.92812				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	90.76397				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.47342				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>	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.79730				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>	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.62440				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>	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.21365				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.21365				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>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.19179				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.19179				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>	
FRC387 On 07/12/2023 Spot Bond					0.00000	102.04524				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>	



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 30/04/2027 Spot Bond					0.00000	100.67616				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	100.82986				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	101.31627				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	100.36897				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	101.62341				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	100.67612				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	100.83092				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			14.37000	14.37000	14.37000	99.43524				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 21/07/2025 Spot Bond					0.00000	100.88293				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 21/01/2030 Spot Bond					0.00000	100.94760				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/01/2027 Spot Bond					0.00000	101.02010				0.00	220,000,000	140,000,000
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>140,000,000</b>
<b>Total For FRC400</b>										<b>0.00</b>	<b>220,000,000</b>	<b>140,000,000</b>
FRC40( On 19/01/2027 Spot Bond			10.82500	10.82500	10.82500	102.73489				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	102.13695				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.18130				0.00	300,000,000	310,000,00
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>310,000,00</b>
<b>Total For FRC403</b>										<b>0.00</b>	<b>300,000,000</b>	<b>310,000,00</b>
FRC40: On 19/05/2026 Spot Bond			13.07000	13.07000	13.07000	100.08302				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.82000	10.82000	10.82000	104.92697				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.45403				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.15854				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.96418				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond			11.26000	11.26000	11.26000	101.79974				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.67616				0.00	0	81,000,00
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>81,000,00</b>
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	<b>81,000,00</b>
FRC41: On 30/04/2025 Spot Bond					0.00000	100.73247				0.00	0	84,000,00
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	99.99988				0.00	0	84,000,00
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.76227				0.00	0	84,000,00

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 FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
FRC413 On 31/05/2027 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.55821				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.73240				0.00	0	89,000,00
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
FRC417 On 31/05/2027 Spot Bond					0.00000	99.99988				0.00	0	89,000,00
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
FRC418 On 30/04/2029 Spot Bond					0.00000	100.75600				0.00	0	89,000,00
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
FRC419 On 30/04/2026 Spot Bond					0.00000	100.67616				0.00	0	36,000,00
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
FRC420 On 27/09/2028 Spot Bond					0.00000	101.83174				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>	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.86651				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>	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.86651				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>	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.00010				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>	

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 31/07/2025 Spot Bond					0.00000	100.67606				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	101.53122				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	101.61411				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	101.66304				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	100.67622				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	100.72955				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	99.99981				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	100.67609				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.99981				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	99.99978				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	100.08992				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	101.66316				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/01/2030 Spot Bond			9.71000	9.71000	9.71000	104.76175				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	99.57021				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	99.56069				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	100.73679				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	99.99980				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	99.99980				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	101.04092				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	100.94556				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.67986				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99981				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			5.16000	107.83263	5.16000	107.81068			2,218,800,000,000.00	430,000,000	345,000,000	
<b>Total FRI33 SPOT</b>									<b>2,218,800,000,000.00</b>	<b>430,000,000</b>	<b>345,000,000</b>	
<b>Total For FRI33</b>									<b>2,218,800,000,000.00</b>	<b>430,000,000</b>	<b>345,000,000</b>	
FRI38 On 31/01/2038 Spot Bond			5.35000	116.71806	5.35000	116.69396			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.05790				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.62505				0.00	0	520,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.70857				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.39848				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	102.87053				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.31543				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.27768				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.88061				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.74971				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	101.35911				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.89800	4.89800	4.89800	103.36858				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	117.11078				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.43126				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.46000	115.20488	5.46000	115.18076				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.52000	224.80367	5.52000	224.75609				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.60000	113.31291	5.60000	113.28878				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	224.75609				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			4.98900	160.43709	4.98900	160.40553				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.67841	3.70500	114.65974				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.40000	116.02732	5.40000	116.00322				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.64000	222.44209	5.64000	222.39428				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.69000	221.46679	5.69000	221.41891				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2025 Spot Bond			4.16900	163.18033	4.16900	163.15179			792,110,000,000.00	190,000,000	95,000,000	
<b>Total FRS122 SPOT</b>									<b>792,110,000,000.00</b>	<b>190,000,000</b>	<b>95,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS122</b>									<b>792,110,000,000.00</b>	<b>190,000,000</b>	<b>95,000,000</b>
FRS12: On 07/12/2033 Spot Bond			5.72000	220.88406	5.72000	220.83614			0.00	0	
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2038 Spot Bond			5.60000	113.31291	5.60000	113.28878			0.00	0	
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	
FRS12: On 31/03/2028 Spot Bond			4.97000	208.43707	4.97000	208.39586			0.00	0	
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2038 Spot Bond			6.35000	103.79200	6.35000	103.76783			0.00	0	
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	
FRS12: On 31/03/2028 Spot Bond			5.18000	206.32935	5.18000	206.28739			0.00	0	
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	
FRS13: On 31/03/2028 Spot Bond			5.24000	205.73166	5.24000	205.68950			0.00	0	
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	
FRS13: On 07/12/2033 Spot Bond			6.23000	211.25165	6.23000	211.20295			0.00	0	
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			6.30000	104.39583	6.30000	104.37167		2,220,120,000,000.00	352,400,000	226,200,000	
<b>Total FRS134 SPOT</b>								<b>2,220,120,000,000.00</b>	<b>352,400,000</b>	<b>226,200,000</b>	
<b>Total For FRS134</b>								<b>2,220,120,000,000.00</b>	<b>352,400,000</b>	<b>226,200,000</b>	
FRS13: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	113.28878		0.00	0		
<b>Total FRS135 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRS135</b>								<b>0.00</b>	<b>0</b>		
FRS13: On 31/01/2038 Spot Bond			5.58000	113.58089	5.58000	113.55675		0.00	0		
<b>Total FRS136 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRS136</b>								<b>0.00</b>	<b>0</b>		
FRS13: On 31/03/2028 Spot Bond			5.05000	207.63122	5.05000	207.58974		0.00	0		
<b>Total FRS137 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRS137</b>								<b>0.00</b>	<b>0</b>		
FRS13: On 07/12/2033 Spot Bond			6.00000	215.53234	6.00000	215.48396		0.00	0		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.18000	206.32935	5.18000	206.28739				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.18000	206.32935	5.18000	206.28739				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS144 On 31/03/2028 Spot Bond			4.58100	212.40699	4.58100	212.36721				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			4.93900	160.60270	4.93900	160.57132				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.53000	202.87068	5.53000	202.82754				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			5.57000	202.47968	5.57000	202.43640				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			4.90900	160.70217	4.90900	160.67090				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.04500	207.68147	5.04500	207.64001				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			5.58000	5.58000	5.58000	202.33873				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	100.95797				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18( On 18/09/2023 Spot Bond					0.00000	101.57818				0.00	408,400,000	102,100,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>408,400,000</b>	<b>102,100,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>408,400,000</b>	<b>102,100,00</b>
FRS18( On 27/09/2025 Spot Bond					0.00000	101.50975				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 16/11/2023 Spot Bond					0.00000	176.58919				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	133.79845				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	189.34359				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 19/06/2026 Spot Bond					0.00000	253.43310				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2024 Spot Bond					0.00000	100.38116				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2025 Spot Bond					0.00000	100.42791				0.00	461,200,000	115,300,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>461,200,000</b>	<b>115,300,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>461,200,000</b>	<b>115,300,00</b>
FRS20( On 12/08/2025 Spot Bond					0.00000	100.25785				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	100.04769				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	100.99646				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	100.15422				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.32439				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	101.46453				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.26638				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	127.12786				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	107.92290				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.57836				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	99.45579				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.45968				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.51210				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>	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.80097				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>	

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 19/01/2024 Spot Bond					0.00000	101.27665				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	99.69643				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	99.95523				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	114.46298				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	101.98570				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	99.99986				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 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>	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.51120				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	116.46820				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>	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.51957				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.51286				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.80132				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.89992				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.57241				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 30/09/2024 Spot Bond					0.00000	101.58095				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 28/02/2031 Spot Bond			10.40000	10.40000	10.40000	97.51097				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 28/02/2031 Spot Bond			10.40000	10.40000	10.40000	97.51097				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.71747				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 13/11/2023 Spot Bond					0.00000	97.39579				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>	
FRS28: On 31/01/2030 Spot Bond			11.63900	11.63900	11.63900	92.44489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.25550				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>	
FRS29 On 20/01/2023 Spot Bond					0.00000	93.15670				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>	
FRS29 On 26/01/2023 Spot Bond					0.00000	98.12232				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>	
FRS29 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>	
FRS29 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>	
FRS29 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>	
FRS29 On 09/05/2025 Spot Bond					0.00000	101.92926				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>	
FRS29 On 12/05/2023 Spot Bond					0.00000	105.86737				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	100.21465				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 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	101.21526				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	100.67616				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	99.86575				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	109.90672				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			9.60000	9.60000	9.60000	102.76963			23,040,000,000,000.00	2,400,000,000	1,200,000,000	
<b>Total FRS310 SPOT</b>									<b>23,040,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>	
<b>Total For FRS310</b>									<b>23,040,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>	
FRS31 On 21/09/2023 Spot Bond					0.00000	101.60780				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>	
FRS31 On 28/09/2025 Spot Bond					0.00000	105.29604				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>	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.59097				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			4.32000	4.32000	4.32000	323.12709				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.70000	325.16163	3.70000	325.10860				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			4.06000	4.06000	4.06000	323.95582				0.00	0	235,492,80
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>235,492,80</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>235,492,80</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.47867				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			5.30000	106.87926	5.30000	106.85735				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			5.01000	65.67239	5.01000	110.25191				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			4.05900	4.05900	4.05900	163.52465				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			4.33900	4.33900	4.33900	162.57763				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			5.12000	5.12000	5.12000	320.59698				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			7.71000	7.71000	7.71000	101.93708			8,558,100,000,000.00		1,110,000,000	710,000,00
<b>Total FRX23 SPOT</b>									<b>8,558,100,000,000.00</b>		<b>1,110,000,000</b>	<b>710,000,00</b>
<b>Total For FRX23</b>									<b>8,558,100,000,000.00</b>		<b>1,110,000,000</b>	<b>710,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.64000	103.58515	8.64000	103.56122				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			8.82000	105.52632	8.82000	105.50158				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			9.05500	102.98303	9.05500	102.95798			612,510,987,000.00		67,643,400	64,821,70

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 FRX26 SPOT</b>									<b>612,510,987,000.00</b>	<b>67,643,400</b>	<b>64,821,700</b>
<b>Total For FRX26</b>									<b>612,510,987,000.00</b>	<b>67,643,400</b>	<b>64,821,700</b>
FRX27 On 07/03/2027 Spot Bond			9.22000	105.72205	9.22000	105.69573			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			9.88000	104.51483	9.88000	104.48745			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.38500	100.07683	10.38500	100.04929		2,907,800,000,000.00		280,000,000	240,000,000
<b>Total FRX30 SPOT</b>								<b>2,907,800,000,000.00</b>		<b>280,000,000</b>	<b>240,000,000</b>
<b>Total For FRX30</b>								<b>2,907,800,000,000.00</b>		<b>280,000,000</b>	<b>240,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.50500	97.15855	10.50500	97.13153		7,668,650,000,000.00		730,000,000	365,000,000
<b>Total FRX31 SPOT</b>								<b>7,668,650,000,000.00</b>		<b>730,000,000</b>	<b>365,000,000</b>
<b>Total For FRX31</b>								<b>7,668,650,000,000.00</b>		<b>730,000,000</b>	<b>365,000,000</b>
FRX32 On 31/03/2032 Spot Bond			10.62500	101.14933	10.62500	101.12056		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			11.71000	71.83560	11.71000	71.81315		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	100.22969		0.00		0	
<b>Total FS6A3 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>								<b>0.00</b>		<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.08031		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	100.07413		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	100.07830		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	100.07952		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.75846				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.77514				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	101.87451				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>
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.32624				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02014				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.12183				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.15107				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.79000	117.30562	4.79000	117.28307				1,130,440,000,000.00	236,000,000	158,000,000
<b>Total GRL35 SPOT</b>										<b>1,130,440,000,000.00</b>	<b>236,000,000</b>	<b>158,000,000</b>
<b>Total For GRL35</b>										<b>1,130,440,000,000.00</b>	<b>236,000,000</b>	<b>158,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	100.95505				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			8.42900	102.66052	8.42900	102.63724				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	101.44087				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			7.61000	104.27692	7.61000	104.25552				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.67226				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	99.90122				0.00	500,000,000	250,000,000
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.58579				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.22295				0.00	298,000,000	259,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>298,000,000</b>	<b>259,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>298,000,000</b>	<b>259,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.31114				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	99.77206				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.27649				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.04469				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	100.91407				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	101.23625				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.70027				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	101.38814				0.00	200,000,000	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 GRT36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.28792				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	100.56092				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>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.32268				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	100.58084				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	102.03256				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.23507				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.04595				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	99.73342				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	99.68817				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	100.32754				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	100.04215				0.00	340,000,000	170,000,000
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</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
H10T4 On 23/02/2023 Spot Bond					0.00000	100.26389				0.00	460,000,000	230,000,00
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,00</b>
H10T5 On 27/03/2024 Spot Bond			9.23000	9.23000	9.23000	101.61736				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	100.43506				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	101.52351				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	101.09212				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	101.14951				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.54612				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	101.42159				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	0.00000				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>	
HC5T6 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000,000.00	39,500,000,000	20,000,000,00	
<b>Total HC5T6 SPOT</b>									<b>950,000,000,000,000.00</b>	<b>39,500,000,000</b>	<b>20,000,000,00</b>	
<b>Total For HC5T6</b>									<b>950,000,000,000,000.00</b>	<b>39,500,000,000</b>	<b>20,000,000,00</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.38038				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	101.40447				0.00	278,000,000	139,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>278,000,000</b>	<b>139,000,00</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 HILB09</b>										<b>0.00</b>	<b>278,000,000</b>	<b>139,000,000</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.65161				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	101.58102				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	100.83478				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	100.34348				0.00	7,400,000,000	3,700,000,000
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>7,400,000,000</b>	<b>3,700,000,000</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>7,400,000,000</b>	<b>3,700,000,000</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	100.35263				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	101.29117				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	101.27461				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.34925				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			4.98000	321.10094	4.98000	321.03761				0.00	0	80,000,000
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			5.11000	5.11000	5.11000	321.76901				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			10.73000	100.75474	10.73000	100.72613				0.00	0	27,570,000,000
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,570,000,000</b>
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	<b>27,570,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			5.31000	76.62543	5.31000	109.05615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.94000	86.35619	11.94000	86.32898		205,513,668,000.00	17,212,200	5,345,706,10	
<b>Total HWAY34 SPOT</b>								<b>205,513,668,000.00</b>	<b>17,212,200</b>	<b>5,345,706,10</b>	
<b>Total For HWAY34</b>								<b>205,513,668,000.00</b>	<b>17,212,200</b>	<b>5,345,706,10</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.13690	100.00000	12.11019		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			12.04000	85.15957	12.04000	85.13252		0.00	0	4,590,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.13297	100.00000	12.10627		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	0.00000		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			3.48000	165.53089	3.48900	165.47395		855,160,390,164,000.00	245,735,744,300	623,626,600,00	
<b>Total I2025 SPOT</b>								<b>855,160,390,164,000.00</b>	<b>245,735,744,300</b>	<b>623,626,600,00</b>	
<b>Total For I2025</b>								<b>855,160,390,164,000.00</b>	<b>245,735,744,300</b>	<b>623,626,600,00</b>	
I2029 On 31/03/2029 Spot Bond			4.32000	117.86914	4.32000	117.84790		681,320,160,000,000.00	157,713,000,000	148,868,400,00	
<b>Total I2029 SPOT</b>								<b>681,320,160,000,000.00</b>	<b>157,713,000,000</b>	<b>148,868,400,00</b>	
<b>Total For I2029</b>								<b>681,320,160,000,000.00</b>	<b>157,713,000,000</b>	<b>148,868,400,00</b>	
I2033 On 28/02/2033 Spot Bond			4.66000	112.75396	4.66000	112.73252		474,493,574,732,000.00	316,414,930,200	391,566,500,00	
<b>Total I2033 SPOT</b>								<b>474,493,574,732,000.00</b>	<b>316,414,930,200</b>	<b>391,566,500,00</b>	
<b>Total For I2033</b>								<b>474,493,574,732,000.00</b>	<b>316,414,930,200</b>	<b>391,566,500,00</b>	
I2038 On 31/01/2038 Spot Bond			4.70000	126.16035	4.70000	126.13648		481,373,530,000,000.00	102,419,900,000	421,030,694,90	
<b>Total I2038 SPOT</b>								<b>481,373,530,000,000.00</b>	<b>102,419,900,000</b>	<b>421,030,694,90</b>	
<b>Total For I2038</b>								<b>481,373,530,000,000.00</b>	<b>102,419,900,000</b>	<b>421,030,694,90</b>	
I2046 On 31/03/2046 Spot Bond			4.72000	110.65686	4.72000	110.63573		592,027,184,776,000.00	125,429,488,300	503,908,104,60	
<b>Total I2046 SPOT</b>								<b>592,027,184,776,000.00</b>	<b>125,429,488,300</b>	<b>503,908,104,60</b>	
<b>Total For I2046</b>								<b>592,027,184,776,000.00</b>	<b>125,429,488,300</b>	<b>503,908,104,60</b>	
I2050 On 31/12/2050 Spot Bond			4.73000	112.81771	4.71000	113.19196		019,955,865,335,000.00	215,635,489,500	423,892,936,10	
<b>Total I2050 SPOT</b>								<b>019,955,865,335,000.00</b>	<b>215,635,489,500</b>	<b>423,892,936,10</b>	
<b>Total For I2050</b>								<b>019,955,865,335,000.00</b>	<b>215,635,489,500</b>	<b>423,892,936,10</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	100.25532				0.00	0	300,000,00
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IBG02 On 07/02/2027 Spot Bond					0.00000	100.00698				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			4.78000	321.73038	4.78000	321.66861				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	100.30475				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34277				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	100.24701				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	100.93649				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.06625				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	101.14913				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	100.60937				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	100.54597				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	100.07525				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IBL141</b>									<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.45038			0.00	498,400,000	124,600,000
<b>Total IBL145 SPOT</b>									<b>0.00</b>	<b>498,400,000</b>	<b>124,600,000</b>
<b>Total For IBL145</b>									<b>0.00</b>	<b>498,400,000</b>	<b>124,600,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	101.28837			0.00	0	
<b>Total IBL147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>									<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01166			0.00	0	
<b>Total IBL148 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>									<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01433			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	100.07221			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	100.70932			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	100.57844			0.00	0	
<b>Total IBL159 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>									<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.64401			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	100.71361			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	100.92408			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	100.94700			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	100.35056			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.99704				0.00	200,000,000	100,000,000
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.79738				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	100.47260				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01598				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	100.20701				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	101.40045				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.13950				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.02257				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	100.39488				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	100.32712				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.79248				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	99.44088				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.24342				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	99.77079				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	99.77802				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	99.80226				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	99.78527				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	100.53161				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.58269				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	100.14654				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			6.72500	6.72500	6.72500	100.03275				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			6.72500	6.72500	6.72500	100.03184				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			6.72500	6.72500	6.72500	100.03922				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond			6.72500	6.72500	6.72500	100.02691				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.37790				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	101.48065				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	101.35778				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			9.60000	9.60000	9.60000	100.56007				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.18310				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	100.68810				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.16000	8.16000	8.16000	100.13108				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	100.36811				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	100.29920				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.01772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.39015				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	96.25124				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	99.78169				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	101.59444				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	101.64759				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	101.43578				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.06000	9.06000	9.06000	103.62988			3,624,000,000,000.00		400,000,000	500,000,000
<b>Total IBL232 SPOT</b>									<b>3,624,000,000,000.00</b>		<b>400,000,000</b>	<b>500,000,000</b>
<b>Total For IBL232</b>									<b>3,624,000,000,000.00</b>		<b>400,000,000</b>	<b>500,000,000</b>
IBL233 On 29/06/2025 Spot Bond					0.00000	101.34811				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	101.39037				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	101.49010				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	98.49000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	101.19282				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	100.87153				0.00	0	460,000,00
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
IBL239 On 18/07/2027 Spot Bond					0.00000	100.91475				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	102.80570				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	100.59344				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	100.62088				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	100.42248				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.00000	10.00000	10.00000	99.67387				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	100.19883				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	101.34840				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			8.11000	103.79908	8.11000	102.40392				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	100.96446				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.39002				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>	
IBL251 On 28/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	30,000,000,00	
<b>Total IBL251 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,00</b>	
<b>Total For IBL251</b>									<b>10,000,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,00</b>	
IBL60 On 17/02/2024 Spot Bond			8.98000	104.36023	8.98000	104.33533			0.00	0	0	
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.87544			0.00	0	0	
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.64000	100.02169	9.64000	99.99569			0.00	0	0	
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.11500	101.34358	11.11500	101.34715			0.00	0	0	
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.20000	101.82038	10.20000	101.79271			0.00	0	0	
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.47331			0.00	0	0	60,000,00
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>60,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.76753			0.00	0	0	
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.36477			0.00	0	0	
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.38409			0.00	0	0	13,500,000,00
<b>Total IDCG17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>13,500,000,00</b>
<b>Total For IDCG17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>13,500,000,00</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.32273			0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.37451				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.97022				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.25060				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>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.51353				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.95000	99.37302	8.95000	99.34925				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	103.13910				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.01268				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.10646				0.00	0	170,000.00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000.00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>170,000.00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.87561				0.00	1,000,000,000	500,000.00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000.00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000.00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.74602				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	100.54817				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	99.82225				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	101.46458				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	101.49895				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	101.40823				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	100.40911				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	100.89718				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	100.36175				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.36715				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	101.66365				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	100.31419				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	101.26015				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	101.59518				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.10577				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	102.03052				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			5.84000	199.86285	5.84000	199.81870				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	104.62942				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			5.74000	200.82748	5.74000	200.78365				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	101.13726				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.02483				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	100.07709				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	101.60708				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	102.07206				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.55260				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	99.88173				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	101.14727				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	100.29235				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			7.85000	103.25586	7.85000	103.23375				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	99.94926				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	102.06655				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			7.34000	102.33186	7.34000	102.31181				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	101.67425				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			7.90000	101.55549	7.90000	101.53376				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	101.87602				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			7.84000	101.54040	7.84000	101.51884				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	100.33506				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			6.45000	6.45000	6.45000	6.45000				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	99.83704				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	101.35352				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.20000	8.20000	8.20000	101.50723				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			8.90000	8.90000	8.90000	100.86117				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	100.66912				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	100.63772				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			6.81000	6.81000	6.81000	100.99461				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			8.56000	100.68016	8.56000	100.65698				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			5.89000	101.04154	5.89000	101.08954				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	100.37561				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	103.06557				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	100.66953				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	100.08766				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	101.35337				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.97665				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			9.57000	9.57000	9.57000	100.29759				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	101.18138				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			8.54500	8.54500	8.54500	101.46406				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	100.94792				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>	
IVC232 On 28/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For IVC232</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				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	6.85000				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			7.55000	7.55000	7.55000	99.85541				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			7.55000	7.55000	7.55000	99.87604				0.00	0	
<b>Total IVZ122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ122</b>										<b>0.00</b>	<b>0</b>	
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.86040				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			7.55000	7.55000	7.55000	99.73182				0.00	0	
<b>Total IVZ124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ124</b>										<b>0.00</b>	<b>0</b>	
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.58801				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>	
IVZ127 On 31/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	100,000,000,000	100,000,000.00	
<b>Total IVZ127 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>100,000,000,000</b>	<b>100,000,000.00</b>	
<b>Total For IVZ127</b>									<b>10,000,000,000,000.00</b>	<b>100,000,000,000</b>	<b>100,000,000.00</b>	
JIBAR On 15/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.72162			0.00	0	0	
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.97934			0.00	16,000,000	4,000.00	
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>16,000,000</b>	<b>4,000.00</b>	
<b>Total For KAP012</b>									<b>0.00</b>	<b>16,000,000</b>	<b>4,000.00</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
KAP014 On 19/07/2024 Spot Bond					0.00000	101.06408				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	100.74783				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	100.89525				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	101.13297				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	100.64871				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	101.55802				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	102.57559				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	100.12580				0.00	125,000,000	125,000,000
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>125,000,000</b>	<b>125,000,000</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>125,000,000</b>	<b>125,000,000</b>
KAP023 On 04/03/2027 Spot Bond					0.00000	99.88378				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.99347				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.02420				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.31524				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.35133				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>	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.13646				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.14069				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.70000	115.71357	9.70000	115.68330				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	100.28007				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.08502				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.06840				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	102.60920				0.00	650,000,000	365,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>650,000,000</b>	<b>365,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>650,000,000</b>	<b>365,000,000</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	101.63252				0.00	0	2,500,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.40972				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.42931				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>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.09298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.09786				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.10275				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.10285				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	102.28815				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.14005				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.13311				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	101.33475				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	100.08909				0.00	0	10,000,000.00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
MBF07: On 30/09/2025 Spot Bond					0.00000	101.21257				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>	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.03674				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	100.61466				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	101.52915				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	100.38194				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	101.57746				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	101.53356				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	101.28293				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.95000	8.95000	8.95000	108.87792			1,790,000,000,000.00		200,000,000	110,000,000
<b>Total MMIG04 SPOT</b>									<b>1,790,000,000,000.00</b>		<b>200,000,000</b>	<b>110,000,000</b>
<b>Total For MMIG04</b>									<b>1,790,000,000,000.00</b>		<b>200,000,000</b>	<b>110,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.89476				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.25944				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	102.49582				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			9.60000	98.76207	9.60000	103.36989				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	102.97468				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			9.85000	93.22029	9.85000	93.66428				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.13078				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.41000	98.30948	10.41000	98.28192				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	102.83170				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.42998				0.00	0	600,000,00
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.59599				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.02597				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	100.92603				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.17046				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.77282				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	100.93468				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.32207				0.00	0	40,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.44795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.54500	99.37878	9.54500	99.35360				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	104.34304				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	102.22539				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	102.86263				0.00	400,000,000	200,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.67197				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	101.93146				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	102.42724				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	102.93833				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	101.73698				0.00	0	500,000,00
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN32 On 13/09/2027 Spot Bond					0.00000	101.93839				0.00	100,000,000	443,200,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>443,200,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>100,000,000</b>	<b>443,200,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.05924				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN35 On 14/11/2027 Spot Bond					0.00000	100.23404				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	100.24357				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 22/11/2023 Spot Bond					0.00000	100.07830				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	100.30764				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.07601				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.07614				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>	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.05850				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>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.04572				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	101.34960				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	101.63431				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	101.87624				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	102.09866				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.87000	104.06687	8.87000	104.04234			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			10.48000	103.54369	10.48000	103.51496			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	100.83091			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.54938			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	100.70919			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	100.54441			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	101.46873			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			8.41500	103.52403	8.41500	103.50046			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			8.65800	104.35888	8.65800	104.33485		1,731,600,000,000.00	200,000,000	235,000,000	
<b>Total NBK16A SPOT</b>								<b>1,731,600,000,000.00</b>	<b>200,000,000</b>	<b>235,000,000</b>	
<b>Total For NBK16A</b>								<b>1,731,600,000,000.00</b>	<b>200,000,000</b>	<b>235,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			9.23000	103.13003	9.23000	103.10447		7,402,460,000,000.00	802,000,000	521,000,000	
<b>Total NBK17A SPOT</b>								<b>7,402,460,000,000.00</b>	<b>802,000,000</b>	<b>521,000,000</b>	
<b>Total For NBK17A</b>								<b>7,402,460,000,000.00</b>	<b>802,000,000</b>	<b>521,000,000</b>	
NBK20 On 01/06/2026 Spot Bond			9.15000	103.55532	9.15000	103.53001		3,458,700,000,000.00	378,000,000	299,000,000	
<b>Total NBK20A SPOT</b>								<b>3,458,700,000,000.00</b>	<b>378,000,000</b>	<b>299,000,000</b>	
<b>Total For NBK20A</b>								<b>3,458,700,000,000.00</b>	<b>378,000,000</b>	<b>299,000,000</b>	
NBK21 On 21/07/2027 Spot Bond			9.42500	108.26218	9.42500	108.23508		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			8.07800	107.10526	8.07800	107.08182				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			9.12000	107.47692	9.12000	107.45045				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			8.25000	8.25000	8.25000	103.48221				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	101.94559				0.00	20,000,000	10,000.00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	73.23639	100.00000	73.09715				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	102.72200				0.00	380,000,000	220,000.00
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>220,000.00</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>380,000,000</b>	<b>220,000.00</b>
NBK27/ On 10/05/2026 Spot Bond			9.04500	106.74336	9.04500	106.71728				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			8.35500	104.32712	8.35500	104.30392				0.00	0	1,299,000.00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,299,000.00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>1,299,000.00</b>
NBK29/ On 31/07/2026 Spot Bond			9.19000	107.48352	9.19000	107.45728		183,800,000,000.00		0.00	20,000,000	10,000.00
<b>Total NBK29A SPOT</b>								<b>183,800,000,000.00</b>		<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
<b>Total For NBK29A</b>								<b>183,800,000,000.00</b>		<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
NBK30/ On 20/02/2024 Spot Bond			8.44000	103.98115	8.44000	103.95779				0.00	0	145,200.00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,200.00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>145,200.00</b>
NBK31/ On 09/11/2023 Spot Bond			8.20000	101.63463	8.20000	101.61207				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	100.40780				0.00	340,000,000	170,000,000
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	100.79509				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.30126				0.00	520,000,000	290,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>290,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>520,000,000</b>	<b>290,000,000</b>
NBK4 On 28/10/2024 Spot Bond					0.00000	81.28766				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	102.92598				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	100.98844				0.00	0	20,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.35061				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.81882				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	102.17118				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	100.74575				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.17527				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	100.43477				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026		Spot Bond			0.00000	100.66372				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	100.55126				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 01/08/2024		Spot Bond			0.00000	100.83520				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 01/08/2026		Spot Bond			0.00000	100.62074				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 01/08/2029		Spot Bond			0.00000	99.94677				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 24/02/2023		Spot Bond			0.00000	100.07375				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 24/02/2025		Spot Bond			0.00000	100.03024				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 24/02/2027		Spot Bond			0.00000	99.74688				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 15/04/2024		Spot Bond			0.00000	100.85478				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 15/04/2028		Spot Bond			0.00000	101.33937				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024		Spot Bond			0.00000	101.47948				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.44500	102.34316	10.44500	102.31439				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.46979				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			10.10000	102.52013	10.10000	102.49223				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	101.47948				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	101.49482				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	101.51418				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	101.92728				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	101.92728				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.05258				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	102.25822				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	101.59737				0.00	0	824,225,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>824,225,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>824,225,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	99.97477				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	102.24364				0.00	2,000,000,000	1,000,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.12464				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	102.46080				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	101.44021				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					0.00000	100.16008				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.20555				0.00	4,000,000	496,566,20
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>496,566,20</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>4,000,000</b>	<b>496,566,20</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.39379				0.00	160,000,000	80,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.21742				0.00	4,400,000	228,500,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>4,400,000</b>	<b>228,500,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>4,400,000</b>	<b>228,500,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	102.61448				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	104.35530				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	104.06204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.91085				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT108 On 04/11/2026 Spot Bond					0.00000	100.62673				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>	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.96556				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>	
NGT110 On 23/04/2027 Spot Bond					0.00000	100.93918				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>	
NGT111 On 16/06/2026 Spot Bond					0.00000	104.18821				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.90329				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>	
NHM015 On 11/05/2025 Spot Bond					0.00000	103.95601				0.00	2,231,000,000	4,490,500,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>2,231,000,000</b>	<b>4,490,500,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>2,231,000,000</b>	<b>4,490,500,00</b>
NHM016 On 25/05/2023 Spot Bond					0.00000	101.30969				0.00	1,860,000,000	930,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>1,860,000,000</b>	<b>930,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>1,860,000,000</b>	<b>930,000,00</b>
NHM018 On 25/05/2024 Spot Bond					0.00000	103.37650				0.00	1,811,000,000	1,180,500,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>1,811,000,000</b>	<b>1,180,500,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>1,811,000,000</b>	<b>1,180,500,00</b>
NHM019 On 25/11/2023 Spot Bond					0.00000	102.15374				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>	
NHM020 On 26/11/2026 Spot Bond					0.00000	100.94316				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 23/09/2027 Spot Bond					0.00000	101.72846				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.93697				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	221.41891				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			4.55000	4.55000	4.55000	212.68742				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			4.24400	4.24400	4.24400	162.89816				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			5.21000	5.21000	5.21000	111.91564			2,625,840,000,000.00	504,000,000	382,000,000	
<b>Total NI29 SPOT</b>									<b>2,625,840,000,000.00</b>	<b>504,000,000</b>	<b>382,000,000</b>	
<b>Total For NI29</b>									<b>2,625,840,000,000.00</b>	<b>504,000,000</b>	<b>382,000,000</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			5.45000	5.45000	5.45000	115.31736				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			4.34900	4.34900	4.34900	162.54394				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	275.27438	3.45000	275.23134				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			4.14900	4.14900	4.14900	163.21950				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			4.19500	4.19500	4.19500	216.39401				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.34000	214.91002	4.34000	214.87118				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			5.47000	89.82970	5.47000	115.04438				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.69357				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	142.42445				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	100.64841				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	100.91564				0.00	404,000,000	101,000,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>404,000,000</b>	<b>101,000,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>404,000,000</b>	<b>101,000,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.60146				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.04842				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	99.74862				0.00	332,000,000	83,000,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>332,000,000</b>	<b>83,000,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>332,000,000</b>	<b>83,000,000</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	139.32402				0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For NN037</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
NN039 On 06/03/2027 Spot Bond					0.00000	101.09057				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.07170				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	101.21374				0.00	555,200,000	138,800,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>555,200,000</b>	<b>138,800,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>555,200,000</b>	<b>138,800,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	8,352,240,000	4,176,120,000
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>8,352,240,000</b>	<b>4,176,120,000</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>8,352,240,000</b>	<b>4,176,120,000</b>
NN046 On 13/05/2027 Spot Bond					0.00000	100.30005				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	173.03190				0.00	9,900,000,000	4,950,000,000
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>9,900,000,000</b>	<b>4,950,000,000</b>
<b>Total For NN048</b>										<b>0.00</b>	<b>9,900,000,000</b>	<b>4,950,000,000</b>
NN049 On 03/03/2023 Spot Bond					0.00000	167.53192				0.00	7,700,000,000	3,850,000,000
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>7,700,000,000</b>	<b>3,850,000,000</b>
<b>Total For NN049</b>										<b>0.00</b>	<b>7,700,000,000</b>	<b>3,850,000,000</b>
NN05 On 12/03/2024 Spot Bond					0.00000	101.62121				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	97.34306				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	87.05710				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	96.48183				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	101.68596				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	95.68013				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	93.29426				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	101.68005				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	101.54862				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	101.53561				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	101.57862				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	101.53561				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	97.12493				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	95.43108				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.51606				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	101.63221				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.48000	10.48000	10.48000	100.86553				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			10.04500	10.04500	10.04500	104.65588				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			10.07000	10.07000	10.07000	103.37396				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	102.68629				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF013 On 24/06/2025 Spot Bond					0.00000	127.55000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 24/06/2025 Spot Bond					0.00000	119.89000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 15/07/2025 Spot Bond					0.00000	130.16000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 07/07/2025 Spot Bond					0.00000	128.00000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 21/09/2023 Spot Bond					0.00000	127.14622				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>	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	0.00000				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	100.68762				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	100.57031				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>	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09 On 30/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total NNF091 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For NNF091</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.44266				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	87.24751				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.08385				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	100.06867				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.07358				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.07574				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	108.56214				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	100.07740				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.08867				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.08006				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.27903				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.05307				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			5.36000	207.94330	5.36000	207.90048				0.00	0	280,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
NRA02: On 30/11/2028 Spot Bond			11.21000	104.48688	11.21000	104.45558				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.95515	100.00000	12.92632				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	100.43537				0.00	6,700,000,000	4,900,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>6,700,000,000</b>	<b>4,900,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>6,700,000,000</b>	<b>4,900,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.41013				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	101.72226				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	101.95052				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	100.62858				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	100.36708				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.84546				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.07014				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.33895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.48937				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>	
OML07 On 19/03/2025 Spot Bond			8.37000	107.48689	8.37000	107.46255			2,008,800,000,000.00	240,000,000	1,850,000,000	
<b>Total OML07 SPOT</b>									<b>2,008,800,000,000.00</b>	<b>240,000,000</b>	<b>1,850,000,000</b>	
<b>Total For OML07</b>									<b>2,008,800,000,000.00</b>	<b>240,000,000</b>	<b>1,850,000,000</b>	
OML10 On 14/09/2025 Spot Bond			8.77500	108.65708	8.77500	108.63130			0.00	0	670,000,000	
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>	
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>670,000,000</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	102.09145			0.00	1,000,000,000	500,000,000	
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For OML11</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.87360			0.00	800,000,000	400,000,000	
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For OML12</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.85224			0.00	0	0	
<b>Total OML13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.45512			0.00	0	0	
<b>Total OML14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	100.61127			0.00	0	0	
<b>Total OML15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.92185			0.00	0	0	
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.59558			0.00	0	0	
<b>Total PEP02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PEP02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.89149			0.00	0	30,000,000,000	
<b>Total PEP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>	
<b>Total For PEP03</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PEP04 On 05/05/2026 Spot Bond					0.00000	100.99197				0.00	0	12,600,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,600,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>12,600,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.05968				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.11959				0.00	200,000,000	100,000,00
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
PMM58 On 28/02/2025 Spot Bond					0.00000	100.00002				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			8.71000	110.67164	8.70000	110.68070				263,589,004,888,000.00	1,407,989,552,800	364,064,974,10
<b>Total R186 SPOT</b>										<b>3,589,004,888,000.00</b>	<b>407,989,552,800</b>	<b>364,064,974,10</b>
<b>Total For R186</b>										<b>3,589,004,888,000.00</b>	<b>407,989,552,800</b>	<b>364,064,974,10</b>
R197 On 07/12/2023 Spot Bond			3.71000	325.12959	3.71000	325.07650				417,746,000,000.00	112,600,000	409,816,525,40
<b>Total R197 SPOT</b>										<b>417,746,000,000.00</b>	<b>112,600,000</b>	<b>409,816,525,40</b>
<b>Total For R197</b>										<b>417,746,000,000.00</b>	<b>112,600,000</b>	<b>409,816,525,40</b>
R202 On 07/12/2033 Spot Bond			4.68000	242.19376	4.69000	241.93172				255,976,812,000,000.00	54,695,900,000	147,836,230,00
<b>Total R202 SPOT</b>										<b>5,976,812,000,000.00</b>	<b>54,695,900,000</b>	<b>147,836,230,00</b>
<b>Total For R202</b>										<b>5,976,812,000,000.00</b>	<b>54,695,900,000</b>	<b>147,836,230,00</b>
R2023 On 28/02/2023 Spot Bond			7.28000	102.06325	7.25000	102.05067				092,046,168,848,000.00	424,731,616,600	192,720,084,40
<b>Total R2023 SPOT</b>										<b>2,046,168,848,000.00</b>	<b>424,731,616,600</b>	<b>192,720,084,40</b>
<b>Total For R2023</b>										<b>2,046,168,848,000.00</b>	<b>424,731,616,600</b>	<b>192,720,084,40</b>
R2030 On 31/01/2030 Spot Bond			10.25500	91.40188	10.23000	91.49282				758,298,991,171,000.00	1,341,618,624,200	393,652,885,60
<b>Total R2030 SPOT</b>										<b>8,298,991,171,000.00</b>	<b>341,618,624,200</b>	<b>393,652,885,60</b>
<b>Total For R2030</b>										<b>8,298,991,171,000.00</b>	<b>341,618,624,200</b>	<b>393,652,885,60</b>
R2032 On 31/03/2032 Spot Bond			10.79000	86.67155	10.77500	86.72477				610,174,130,891,000.00	1,261,369,242,900	679,955,622,00
<b>Total R2032 SPOT</b>										<b>10,174,130,891,000.00</b>	<b>261,369,242,900</b>	<b>679,955,622,00</b>
<b>Total For R2032</b>										<b>10,174,130,891,000.00</b>	<b>261,369,242,900</b>	<b>679,955,622,00</b>
R2035 On 28/02/2035 Spot Bond			11.17500	87.07835	11.14500	87.22836				161,057,730,860,000.00	640,810,535,200	586,690,524,80
<b>Total R2035 SPOT</b>										<b>1,057,730,860,000.00</b>	<b>640,810,535,200</b>	<b>586,690,524,80</b>
<b>Total For R2035</b>										<b>1,057,730,860,000.00</b>	<b>640,810,535,200</b>	<b>586,690,524,80</b>
R2037 On 31/01/2037 Spot Bond			11.36000	82.90190	11.33500	83.02516				784,920,554,288,000.00	597,264,133,300	599,916,687,50
<b>Total R2037 SPOT</b>										<b>14,920,554,288,000.00</b>	<b>597,264,133,300</b>	<b>599,916,687,50</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 R2037</b>									<b>14,920,554,288,000.00</b>	<b>597,264,133,300</b>	<b>599,916,687,50</b>
R2040 On 31/01/2040 Spot Bond			11.46000	84.68380	11.43500	84.81736			142,475,716,100,000.00	885,032,785,000	1,600,666,480,80
<b>Total R2040 SPOT</b>									<b>12,475,716,100,000.00</b>	<b>885,032,785,000</b>	<b>600,666,480,80</b>
<b>Total For R2040</b>									<b>12,475,716,100,000.00</b>	<b>885,032,785,000</b>	<b>600,666,480,80</b>
R2044 On 31/01/2044 Spot Bond			11.39000	81.94182	11.37000	82.04825			205,608,435,320,000.00	896,014,788,000	1,484,966,556,40
<b>Total R2044 SPOT</b>									<b>15,608,435,320,000.00</b>	<b>896,014,788,000</b>	<b>484,966,556,40</b>
<b>Total For R2044</b>									<b>15,608,435,320,000.00</b>	<b>896,014,788,000</b>	<b>484,966,556,40</b>
R2048 On 28/02/2048 Spot Bond			11.29500	81.06802	11.27000	81.21297			625,484,563,006,000.00	2,091,676,366,800	1,900,583,785,40
<b>Total R2048 SPOT</b>									<b>15,484,563,006,000.00</b>	<b>091,676,366,800</b>	<b>900,583,785,40</b>
<b>Total For R2048</b>									<b>15,484,563,006,000.00</b>	<b>091,676,366,800</b>	<b>900,583,785,40</b>
R209 On 31/03/2036 Spot Bond			11.19500	67.21474	11.16500	67.34868			079,567,750,470,000.00	989,688,946,000	774,541,689,60
<b>Total R209 SPOT</b>									<b>9,567,750,470,000.00</b>	<b>989,688,946,000</b>	<b>774,541,689,60</b>
<b>Total For R209</b>									<b>9,567,750,470,000.00</b>	<b>989,688,946,000</b>	<b>774,541,689,60</b>
R210 On 31/03/2028 Spot Bond			3.82000	220.42690	3.84000	220.17488			731,912,000,000,000.00	191,600,000,000	464,914,325,00
<b>Total R210 SPOT</b>									<b>11,912,000,000,000.00</b>	<b>191,600,000,000</b>	<b>464,914,325,00</b>
<b>Total For R210</b>									<b>11,912,000,000,000.00</b>	<b>191,600,000,000</b>	<b>464,914,325,00</b>
R213 On 28/02/2031 Spot Bond			10.63000	82.14458	10.61500	82.19162			707,012,344,876,000.00	536,877,925,200	1,071,277,569,50
<b>Total R213 SPOT</b>									<b>17,012,344,876,000.00</b>	<b>536,877,925,200</b>	<b>071,277,569,50</b>
<b>Total For R213</b>									<b>17,012,344,876,000.00</b>	<b>536,877,925,200</b>	<b>071,277,569,50</b>
R214 On 28/02/2041 Spot Bond			11.30500	64.84119	11.28500	64.92946			880,306,668,561,000.00	254,781,660,200	695,069,415,50
<b>Total R214 SPOT</b>									<b>10,306,668,561,000.00</b>	<b>254,781,660,200</b>	<b>695,069,415,50</b>
<b>Total For R214</b>									<b>10,306,668,561,000.00</b>	<b>254,781,660,200</b>	<b>695,069,415,50</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000			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	101.71489			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	100.17295			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	100.55242			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	100.72574			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	101.42232			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	101.40814			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.46032			0.00	454,000,000	227,000,000
<b>Total RDFB24 SPOT</b>									<b>0.00</b>	<b>454,000,000</b>	<b>227,000,000</b>
<b>Total For RDFB24</b>									<b>0.00</b>	<b>454,000,000</b>	<b>227,000,000</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.22666			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	101.62043			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	101.35175			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	101.37663			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	101.43766			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	101.49484			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	100.60638			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	95.97539			0.00	1,800,000,000	900,000,000
<b>Total RED151 SPOT</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For RED151</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</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
RED16: On 07/12/2022 Spot Bond					0.00000	102.57257				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.35661				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	100.34432				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.88110				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	102.52173				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	100.52777				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	101.47007				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	101.75699				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.00000				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	100.76825				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	101.19595				0.00	800,000,000	400,000,000
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.94648				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.46365				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	100.98932				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	101.38629				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.36507				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	101.45987				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	101.41919				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	101.54698				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	101.49772				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	101.75983				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	101.68963				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	103.10653				0.00	1,750,000,000	67,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>1,750,000,000</b>	<b>67,500,000,00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>1,750,000,000</b>	<b>67,500,000,00</b>
RW23 On 10/12/2023 Spot Bond			9.14000	100.12581	9.14000	100.10136				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			11.43000	94.69485	11.43000	94.66610				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.91500	97.97663	11.91500	97.94566				0.00	0	76,000,00
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,000,00</b>
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	<b>76,000,00</b>
RWL26 On 30/06/2026 Spot Bond					0.00000	102.00574				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.91000	99.12748	10.91000	99.09871				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.72112				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.01937				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			9.23000	102.81511	9.23000	102.78948			2,215,200,000,000.00		240,000,000	120,000,00
<b>Total SBS20 SPOT</b>									<b>2,215,200,000,000.00</b>		<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For SBS20</b>									<b>2,215,200,000,000.00</b>		<b>240,000,000</b>	<b>120,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.89535				0.00	480,000,000	290,000,00
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>290,000,00</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>480,000,000</b>	<b>290,000,00</b>
SBS27 On 20/02/2024 Spot Bond			8.60000	104.54599	8.60000	104.52208				0.00	0	200,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			9.27500	96.99419	9.27500	96.96991				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			9.56500	105.38564	9.56500	105.35874				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			8.87000	104.01428	8.87000	103.98935				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.08500	103.07520	9.08500	103.05032				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.57000	99.02621	10.57000	98.99850				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			9.11500	104.41292	9.11500	104.38722				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			9.72000	104.79673	9.72000	104.76926			106,920,000,000,000.00	11,000,000,000	5,500,000,00	
<b>Total SBS43 SPOT</b>									<b>16,920,000,000,000.00</b>	<b>11,000,000,000</b>	<b>5,500,000,00</b>	
<b>Total For SBS43</b>									<b>16,920,000,000,000.00</b>	<b>11,000,000,000</b>	<b>5,500,000,00</b>	
SBS46 On 15/02/2023 Spot Bond			7.04500	103.80232	7.04500	103.78257				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	100.54088				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.78500	8.78500	8.78500	104.29420				0.00	0	2,500,000,00
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	102.70364				0.00	760,000,000	380,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.48439				0.00	0	487,900,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>487,900,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>487,900,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52793				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.47611				0.00	0	500,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.95724				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.92815				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.07078				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	101.33510				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.63238				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.58470				0.00	1,000,000,000	500,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.29037				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	99.95297				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	100.44038				0.00	40,000,000	40,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.34003				0.00	420,000,000	230,000,00

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 SBS71 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>230,000,000</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>420,000,000</b>	<b>230,000,000</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	99.89802				0.00	800,000,000	400,000,000
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	100.69553				0.00	0	0
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	100.72658				0.00	0	0
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.62178				0.00	0	0
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS77 On 19/10/2027 Spot Bond					0.00000	100.82111				0.00	0	0
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			4.61000	322.26687	4.61000	322.20647			3,466,720,000,000.00		752,000,000	376,000,000
<b>Total SBSI11 SPOT</b>									<b>3,466,720,000,000.00</b>		<b>752,000,000</b>	<b>376,000,000</b>
<b>Total For SBSI11</b>									<b>3,466,720,000,000.00</b>		<b>752,000,000</b>	<b>376,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	223.37477			0.00		0	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.92887				0.00	0	300,000,000
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.52787				0.00	0	0
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.57689				0.00	44,800,000	928,143,300
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>44,800,000</b>	<b>928,143,300</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>44,800,000</b>	<b>928,143,300</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	106.11979				0.00	0	0
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT104</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
SBT10€ On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT10€ On 31/12/2026 Spot Bond					0.00000	102.13350				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.83609				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT10€ On 13/07/2027 Spot Bond					0.00000	101.34491				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					0.00000	100.22285				0.00	220,006,000,000	130,665,000,000
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>220,006,000,000</b>	<b>130,665,000,000</b>
<b>Total For SBT109</b>										<b>0.00</b>	<b>220,006,000,000</b>	<b>130,665,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	100.71883				0.00	1,507,800,000	1,402,600,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>1,507,800,000</b>	<b>1,402,600,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>1,507,800,000</b>	<b>1,402,600,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.78296				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			9.10500	101.15774	9.10500	101.13313				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.92062				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	101.52226				0.00	400,000,000	200,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	106.34039				0.00	6,162,400,000	3,165,600,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>6,162,400,000</b>	<b>3,165,600,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>6,162,400,000</b>	<b>3,165,600,000</b>
SBT20€ On 28/11/2025 Spot Bond					0.00000	102.35311				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.39963				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	100.41576				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.55417				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.65000	97.12010	9.65000	97.09523				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	100.55431				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	100.23420				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	100.23011				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	100.24216				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	100.25046				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	100.24637				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	100.23823				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	100.25026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.25857				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	100.25651				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.25445				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	100.26645				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.94500	102.56706	8.94500	102.54271				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99978				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	101.98921				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.86736				0.00	29,550,000,000	12,500,000,000
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>29,550,000,000</b>	<b>12,500,000,000</b>
<b>Total For SOL01</b>										<b>0.00</b>	<b>29,550,000,000</b>	<b>12,500,000,000</b>
SOL02 On 17/10/2027 Spot Bond					0.00000	100.88518				0.00	2,000,000,000	2,000,000,000
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SOL02</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.28511				0.00	0	294,366,200
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>294,366,200</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>294,366,200</b>
SPDA14 On 21/08/2024 Spot Bond					0.00000	100.07333				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.07625				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	100.07357				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	100.07687				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.08694				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	102.13508				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	101.86156				0.00	200,000,000	453,239,200
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>453,239,200</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>200,000,000</b>	<b>453,239,200</b>
SPG00: On 15/10/2024 Spot Bond					0.00000	101.41714				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	100.52817				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	100.97087				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	100.94045				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	100.78861				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	101.45612				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.98900	4.98900	4.98900	160.40553				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			8.67500	110.79357	8.67500	110.76787				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			10.10500	84.66012	10.10500	84.63708				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.61184				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.00897				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.65000	102.23358	8.65000	102.20979				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.40000	116.02732	5.40000	116.00322				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.36126				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.59097				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.56859				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			4.74000	4.74000	4.74000	321.79507				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			4.39400	4.39400	4.39400	162.39241				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>	
SSN06: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	113.28878				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	112.23984				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			5.02000	5.02000	5.02000	207.89160				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.04764				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.04705				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	101.57066				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	101.54160				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	111.41786				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	103.31572				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	101.48452				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 13/07/2023 Spot Bond					0.00000	101.02599				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	100.04843				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	101.71819				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.42161				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			5.56500	5.56500	5.56500	223.86695				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	100.55133				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	99.02954				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	101.78006				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.89500	88.50294	10.89500	88.47742				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	101.67824				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			5.00000	208.13446	5.00000	208.09313				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.74500	225.06606	5.74500	225.01709				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	100.32478				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	95.36007				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/12/2022 Spot Bond					0.00000	101.41315				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	99.99988				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	97.27157				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	96.98147				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	97.53137				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	100.88905				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	100.06499				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	101.51685				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	102.64523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.57254				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	108.99407				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			4.75976	109.95724	4.75976	109.93612				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.75900	45.22887	4.75900	112.22282				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN177</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.93022				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>	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.16728				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	100.33626				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST202: On 31/08/2027 Spot Bond					0.00000	99.98105				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	102.52600				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			9.19000	101.04617	9.19000	101.02123				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16A10 On 21/08/2024 Spot Bond					0.00000	100.15883				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	100.15471				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.08507				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.17920				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	100.07946				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	100.07703				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	100.07946				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			7.32000	101.67162	7.32000	101.65177				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			7.83000	101.81341	7.83000	101.79216				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	100.07529				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>	
T18A12 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	33,400,000.00
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,400,000.00</b>
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	<b>33,400,000.00</b>
T18A21 On 21/08/2027 Spot Bond					0.00000	100.08076				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	48,500,000,00
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,500,000,00</b>
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	<b>48,500,000,00</b>
T18A32 On 21/08/2027 Spot Bond			100.00000	15.74574	100.00000	15.61786				0.00	0	50,000,000,00
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,00</b>
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,00</b>
TC001 On 15/02/2025 Spot Bond					0.00000	100.21514				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	100.29426				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	101.31511				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>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.12467				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.36543				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.55930				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.34846				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	100.89990				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	100.75012				0.00	700,000,000	700,000,00
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
TFS166 On 15/10/2025 Spot Bond					0.00000	100.74630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.09739				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.86570				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.89024				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.73317				0.00	0	250,000,0€
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,0€</b>
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	<b>250,000,0€</b>
TFS171 On 22/02/2025 Spot Bond					0.00000	100.08973				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.15905				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.07969				0.00	0	117,746,4€
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>117,746,4€</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>117,746,4€</b>
TH16A3 On 21/08/2024 Spot Bond			8.60000	102.15840	8.60000	102.13503				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>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.08092				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>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.08018				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond			5.87000	101.40845	5.87000	101.39250				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	100.08556				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	100.25179				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	100.09485				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	100.09314				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.10486				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	100.10169				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	100.14554				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	100.16619				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	100.15405				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	100.09039				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	100.08675				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.08553				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	100.09912				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	100.09354				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	100.09281				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.14362				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	100.13469				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	100.12913				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 21/05/2023 Spot Bond					0.00000	100.06627				0.00	137,540,780	68,770,35
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>137,540,780</b>	<b>68,770,35</b>
<b>Total For TH17O3</b>										<b>0.00</b>	<b>137,540,780</b>	<b>68,770,35</b>
TH18B: On 21/08/2027 Spot Bond					0.00000	100.08563				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>	
TH18B: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,900,000,00
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,00</b>
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	<b>8,900,000,00</b>
TH18C: On 21/08/2027 Spot Bond					0.00000	100.10266				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>	
TH18C: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,700,000.00</b>
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	<b>6,700,000.00</b>
TH18D On 21/08/2027 Spot Bond					0.00000	100.12693				0.00	0	3,600,000.00
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000.00</b>
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000.00</b>
TH18D On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,100,000.00
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,100,000.00</b>
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	<b>6,100,000.00</b>
TH18O On 21/08/2023 Spot Bond					0.00000	100.06603				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>	
TH18O On 21/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		120,000,000,000.00			1,200,000,000	16,400,000.00
<b>Total TH18O2 SPOT</b>								<b>20,000,000,000.00</b>			<b>1,200,000,000</b>	<b>16,400,000.00</b>
<b>Total For TH18O2</b>								<b>20,000,000,000.00</b>			<b>1,200,000,000</b>	<b>16,400,000.00</b>
TL25 On 04/09/2024 Spot Bond			8.85000	103.44876	8.85000	103.42402		531,000,000,000.00			60,000,000	260,000.00
<b>Total TL25 SPOT</b>								<b>531,000,000,000.00</b>			<b>60,000,000</b>	<b>260,000.00</b>
<b>Total For TL25</b>								<b>531,000,000,000.00</b>			<b>60,000,000</b>	<b>260,000.00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.59991				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	100.92555				0.00	24,000,000	6,000.00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>24,000,000</b>	<b>6,000.00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>24,000,000</b>	<b>6,000.00</b>
TL28 On 24/04/2025 Spot Bond			9.17000	101.18355	9.17000	101.15862				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.04760				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.36585				0.00	0	10,000,000.00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.43787				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
TL32 On 09/02/2027 Spot Bond					0.00000	100.77207			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			9.28000	102.05775	9.28000	102.03218		7,424,000,000,000.00	800,000,000	600,000,000	
<b>Total TN23 SPOT</b>								<b>7,424,000,000,000.00</b>	<b>800,000,000</b>	<b>600,000,000</b>	
<b>Total For TN23</b>								<b>7,424,000,000,000.00</b>	<b>800,000,000</b>	<b>600,000,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	53.35012	100.00000	53.23074		0.00	0		
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.55000	102.54029	9.55000	102.51430		111,862,970,000.00	11,713,400	1,665,856,700	
<b>Total TN25 SPOT</b>								<b>111,862,970,000.00</b>	<b>11,713,400</b>	<b>1,665,856,700</b>	
<b>Total For TN25</b>								<b>111,862,970,000.00</b>	<b>11,713,400</b>	<b>1,665,856,700</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.93836	100.00000	21.89006		0.00	0		
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.01000	92.51418	11.01000	92.48680		154,498,926,000.00	14,032,600	21,285,016,300	
<b>Total TN27 SPOT</b>								<b>154,498,926,000.00</b>	<b>14,032,600</b>	<b>21,285,016,300</b>	
<b>Total For TN27</b>								<b>154,498,926,000.00</b>	<b>14,032,600</b>	<b>21,285,016,300</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.88661	100.00000	10.86225		0.00	0		
<b>Total TN27/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN27/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.16000	99.25696	11.16000	99.22767		0.00	0		
<b>Total TN29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.79000	95.00598	11.79000	94.97608		115,134,066,000.00	9,765,400	1,892,882,700	
<b>Total TN30 SPOT</b>								<b>115,134,066,000.00</b>	<b>9,765,400</b>	<b>1,892,882,700</b>	
<b>Total For TN30</b>								<b>115,134,066,000.00</b>	<b>9,765,400</b>	<b>1,892,882,700</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.88137	8.00000	115.85640		0.00	0		
<b>Total TN30/R2030 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN30/R2030</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.35200	97.54886	12.35200	97.51710		0.00	0		
<b>Total TN34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN34</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.46500	89.36170	12.46500	89.33202		78,407,343,000.00	6,290,200	13,998,145,100	
<b>Total TN40 SPOT</b>								<b>78,407,343,000.00</b>	<b>6,290,200</b>	<b>13,998,145,100</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TN40</b>										<b>78,407,343,000.00</b>	<b>6,290,200</b>	<b>13,998,145,10</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.53631	10.75000	101.50711				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	100.43163				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	100.47792				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			5.99000	101.80449	5.99000	102.24396				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	101.56567				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	101.36898				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	101.33004				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.41917				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.72000	100.66074	7.72000	103.04576				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	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>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.00482				0.00	10,000,000	2,500,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>2,500,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>10,000,000</b>	<b>2,500,00</b>
TRA4A On 13/04/2024 Spot Bond			8.65000	101.94850	8.65000	101.92479				86,500,000,000.00	10,000,000	2,500,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4A4 SPOT</b>										<b>86,500,000,000.00</b>	<b>10,000,000</b>	<b>2,500,000</b>
<b>Total For TRA4A4</b>										<b>86,500,000,000.00</b>	<b>10,000,000</b>	<b>2,500,000</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.00482				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			8.73000	101.00358	8.73000	100.97987				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	99.75920				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	101.54797				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	101.52758				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	101.46951				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	101.84679				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.84679				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	98.67177				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262: On 13/02/2023 Spot Bond					0.00000	98.55341				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	98.06212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.03954				0.00	0	468,719,45
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>468,719,45</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>468,719,45</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.75680				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>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.28887				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	0.00000				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	99.96001				0.00	0	
<b>Total TWC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC421</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.96268				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	99.85979				0.00	0	
<b>Total TWC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC423</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.04013				0.00	0	
<b>Total TWC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC424</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.04012				0.00	0	
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC425</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.87881				0.00	0	
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.03992				0.00	0	
<b>Total TWC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC427</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			049,000,000,000,000.00		40,490,000,000	49,400,000,00
<b>Total TWC429 SPOT</b>									<b>19,000,000,000,000.00</b>		<b>40,490,000,000</b>	<b>49,400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TWC429</b>										19,000,000,000,000.00	40,490,000,000	49,400,000,000
UG26 On 09/03/2026 Spot Bond			11.02000	103.33427	11.02000	103.30366				0.00	0	647,100,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>647,100,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>647,100,000</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.22004				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.18845				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.22614				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.25247				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.25856				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.26828				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.31119				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.31928				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.06069				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	100.40935				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	100.23385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.78847				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	100.24617				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.04475				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.04583				0.00	400,000,000	200,000,000
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For VKE20</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.59262				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.53e+017</b>	<b>457,401,274,280</b>	<b>479,707,968,500</b>
<b>Total for SPOT :</b>										<b>1.53e+017</b>	<b>457,401,274,280</b>	<b>479,707,968,500</b>
<b>Total Futures</b>										<b>1.53e+017</b>	<b>457,401,279,893</b>	<b>479,709,314,800</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>135,300</b>
<b>Grand Total:</b>										<b>1.53e+017</b>	<b>457,401,279,893</b>	<b>479,709,450,100</b>