



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/02/2023

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 04/05/2023 Bond Future			12.00929	74.77868	12.06684	74.50638			0.00	0	
ES33 On 03/08/2023 Bond Future			12.15872	76.26843	12.21860	75.99114			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.31944	73.99237	12.38193	73.70940			0.00	0	
ES33 On 01/02/2024 Bond Future			12.49355	75.45956	12.55890	75.17056			0.00	0	
ES33 On 02/05/2024 Bond Future			12.69217	73.08420	12.76068	72.78882			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 04/05/2023 Bond Future			12.45811	71.75695	12.54627	71.27504			0.00	0	
ES42 On 03/08/2023 Bond Future			12.59754	73.18686	12.68906	72.69583			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.74639	70.38097	12.84170	69.87988			0.00	0	
ES42 On 01/02/2024 Bond Future			12.89945	71.77565	12.99867	71.26427			0.00	0	
ES42 On 02/05/2024 Bond Future			13.07753	68.86196	13.18120	68.34000			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
I2025 On 04/05/2023 Bond Future			169.34600	169.34600	169.33737	169.33737			0.00	0	5,25

an  
est

0  
50  
0  
0  
0  
**50**  
**50**  
0  
30  
0  
0  
0  
**10**  
**10**  
37

PM

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	03/08/2023	Bond Future			170.97911	170.97911	170.97123	170.97123			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.38165	174.38165	174.37315	174.37315			0.00	0	
I2025	On	01/02/2024	Bond Future			176.05921	176.05921	176.04976	176.04976			0.00	0	
I2025	On	02/05/2024	Bond Future			179.37504	179.37504	179.36337	179.36337			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,48</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,48</b>
I2029	On	04/05/2023	Bond Future			121.51752	121.51752	121.51512	121.51512			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.93823	123.93823	123.93644	123.93644			0.00	0	7
I2029	On	02/11/2023	Bond Future			125.07843	125.07843	125.07629	125.07629			0.00	0	
I2029	On	01/02/2024	Bond Future			127.56064	127.56064	127.55783	127.55783			0.00	0	
I2029	On	02/05/2024	Bond Future			128.60768	128.60768	128.60341	128.60341			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,77</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,77</b>
I2033	On	04/05/2023	Bond Future			115.67500	115.67500	115.56575	115.56575			925,400.00	8	1,54
I2033	On	03/08/2023	Bond Future			117.97920	117.97920	117.86842	117.86842			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			118.91106	118.91106	118.79762	118.79762			0.00	0	
I2033	On	01/02/2024	Bond Future			121.27091	121.27091	121.15472	121.15472			0.00	0	
I2033	On	02/05/2024	Bond Future			122.10571	122.10571	121.98590	121.98590			0.00	0	
<b>Total I2033 Future</b>												<b>925,400.00</b>	<b>8</b>	<b>7,68</b>
<b>Total For I2033</b>												<b>925,400.00</b>	<b>8</b>	<b>7,68</b>
I2038	On	04/05/2023	Bond Future			128.36669	128.36669	128.35821	128.35821			256,733.38	2	4,62
I2038	On	03/08/2023	Bond Future			128.96591	128.96591	128.95811	128.95811			0.00	0	
I2038	On	02/11/2023	Bond Future			131.53228	131.53228	131.52391	131.52391			0.00	0	
I2038	On	01/02/2024	Bond Future			132.13628	132.13628	132.12728	132.12728			0.00	0	
I2038	On	02/05/2024	Bond Future			134.62347	134.62347	134.61279	134.61279			0.00	0	
<b>Total I2038 Future</b>												<b>256,733.38</b>	<b>2</b>	<b>4,62</b>
<b>Total For I2038</b>												<b>256,733.38</b>	<b>2</b>	<b>4,62</b>
I2046	On	04/05/2023	Bond Future			112.71371	112.71371	112.52548	112.52548			338,141.13	3	17,30
I2046	On	03/08/2023	Bond Future			114.95898	114.95898	114.76778	114.76778			0.00	0	
I2046	On	02/11/2023	Bond Future			115.16266	115.16266	114.96727	114.96727			0.00	0	
I2046	On	01/02/2024	Bond Future			117.44774	117.44774	117.24789	117.24789			0.00	0	
I2046	On	02/05/2024	Bond Future			117.52826	117.52826	117.32333	117.32333			0.00	0	
<b>Total I2046 Future</b>												<b>338,141.13</b>	<b>3</b>	<b>17,30</b>
<b>Total For I2046</b>												<b>338,141.13</b>	<b>3</b>	<b>17,30</b>
I2050	On	04/05/2023	Bond Future			114.54402	114.54402	114.84001	114.84001			0.00	0	13,28
I2050	On	03/08/2023	Bond Future			114.64750	114.64750	114.94990	114.94990			0.00	0	
I2050	On	02/11/2023	Bond Future			116.92888	116.92888	117.23703	117.23703			0.00	0	
I2050	On	01/02/2024	Bond Future			117.01494	117.01494	117.32881	117.32881			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			119.21705	119.21705	119.53539	119.53539			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,25</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>13,25</b>
R186	On	04/05/2023	Bond Future			8.31753	110.69065	8.33561	110.63283		4.32	0.00	0	95,55
R186	On	03/08/2023	Bond Future			8.34785	107.56489	8.36731	107.50657		3.96	0.00	0	
R186	On	02/11/2023	Bond Future			8.38157	109.68024	8.40295	109.62051		3.86	987,122.16	9	1,25
R186	On	01/02/2024	Bond Future			8.42369	106.52759	8.44744	106.46614		3.66	0.00	0	
R186	On	02/05/2024	Bond Future			8.52097	108.50416	8.54787	108.44028		3.29	0.00	0	
<b>Total R186 Future</b>												<b>987,122.16</b>	<b>9</b>	<b>96,81</b>
R186	On	04/05/2023	Bond Future	8.36	Call			991.20000	0.99120	1,015,850	4.44	0.00	0	20
R186	On	04/05/2023	Bond Future	8.84	Put			392.23000	0.39223	372,950	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Put			913.26000	0.91326	880,090	4.44	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,941.99000	1.94199	1,980,020	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			407.31000	0.40731	387,520	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,965.78000	1.96578	2,004,060	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			399.71000	0.39971	380,170	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,989.67000	1.98967	2,028,210	4.67	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,246.31000	4.24631	4,295,270	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			231.74000	0.23174	222,380	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,271.83000	4.27183	4,320,890	4.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			228.72000	0.22872	219,460	4.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,220.66000	4.22066	4,269,520	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			234.64000	0.23464	225,180	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			659.72000	0.65972	642,150	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			648.40000	0.64840	631,060	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,677.62000	5.67762	5,729,690	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			228.90000	0.22890	221,240	4.81	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Call			2,866.70000	2.86670	2,905,940	4.40	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Put			806.21000	0.80621	785,720	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,344.40000	3.34440	3,386,560	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,365.75000	3.36575	3,408,020	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			654.04000	0.65404	636,580	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,387.13000	3.38713	3,429,520	4.52	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,490.40000	3.49040	3,533,520	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			762.13000	0.76213	743,800	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,451.36000	3.45136	3,494,270	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			773.14000	0.77314	754,600	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,470.69000	3.47069	3,513,710	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			767.44000	0.76744	749,010	4.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	02/05/2024	Bond Future	8.00	Put		2,330.50000	2.33050	2,289,280	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,030.26000	1.03026	1,053,070	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,317.03000	2.31703	2,275,960	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,009.02000	1.00902	1,031,530	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,344.03000	2.34403	2,302,660	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,019.61000	1.01961	1,042,270	3.29	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,83</b>
<b>Total For R186</b>											<b>987,122.16</b>	<b>9</b>	<b>100,64</b>
R197	On	04/05/2023	Bond Future			335.57841	335.57841	335.58581	335.58581		0.00	0	30
R197	On	03/08/2023	Bond Future			333.19604	333.19604	333.20560	333.20560		0.00	0	
R197	On	02/11/2023	Bond Future			339.82627	339.82627	339.83508	339.83508		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
R202	On	04/05/2023	Bond Future			250.67041	250.67041	250.65536	250.65536		0.00	0	4,90
R202	On	03/08/2023	Bond Future			250.84776	250.84776	250.83383	250.83383		0.00	0	40
R202	On	02/11/2023	Bond Future			255.83961	255.83961	255.82481	255.82481		0.00	0	
R202	On	01/02/2024	Bond Future			255.97785	255.97785	255.96167	255.96167		0.00	0	
R202	On	02/05/2024	Bond Future			260.79625	260.79625	260.77670	260.77670		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,36</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,36</b>
R2030	On	04/05/2023	Bond Future			9.82190	93.32252	9.84641	93.21061	9.47	158,648,284.00	1,700	81,75
R2030	On	03/08/2023	Bond Future			9.91999	91.15211	9.94566	91.03858	9.16	175,012,051.20	1,920	7,45
R2030	On	02/11/2023	Bond Future			10.01674	92.94462	10.04382	92.82857	8.62	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.12524	90.76256	10.15391	90.64384	8.39	0.00	0	
R2030	On	02/05/2024	Bond Future			10.27124	92.44615	10.30182	92.32410	7.78	0.00	0	
<b>Total R2030 Future</b>											<b>333,660,335.20</b>	<b>3,620</b>	<b>89,35</b>
R2030	On	04/05/2023	Bond Future	9.03	Call		428.11000	0.42811	443,080	9.21	0.00	0	30
R2030	On	04/05/2023	Bond Future	12.04	Call		9,401.81000	9.40181	9,509,200	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		51.26000	0.05126	46,740	11.35	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		11,171.58000	11.17158	11,281,720	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		16.95000	0.01695	15,180	11.35	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.57	Call		11,438.86000	11.43886	11,549,260	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call		4,167.97000	4.16797	4,248,410	10.50	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put		592.83000	0.59283	561,360	10.50	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		6,712.22000	6.71222	6,810,060	11.19	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		207.66000	0.20766	193,590	11.19	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		7,784.53000	7.78453	7,886,970	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,174.50000	2.17450	2,101,880	9.60	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2030 On 04/05/2023 Bond Future	10.52	Call			3,723.69000	3.72369	3,799,600	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			714.76000	0.71476	678,760	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,757.30000	3.75730	3,833,570	10.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			704.65000	0.70465	669,010	10.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			3,791.01000	3.79101	3,867,640	10.39		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			14.17000	0.01417	12,660	11.35		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Call			1,603.57000	1.60357	1,647,850	9.69		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,907.19000	1.90719	1,839,560	9.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,146.90000	2.14690	2,201,230	9.88		0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,449.56000	1.44956	1,391,980	9.88		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			3,394.04000	3.39404	3,466,180	10.28		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			126.70000	0.12670	117,230	11.35		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,250.42000	4.25042	4,153,480	9.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,187.22000	1.18722	1,222,520	9.53		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			2,412.92000	2.41292	2,336,310	9.53		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,365.18000	1.36518	1,404,470	9.60		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			823.81000	0.82381	784,040	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			694.67000	0.69467	659,390	10.39		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			1,557.48000	1.55748	1,510,620	9.68		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,278.84000	4.27884	4,352,710	9.90		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.34	Call			6,538.78000	6.53878	6,628,460	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			630.90000	0.63090	607,050	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			618.49000	0.61849	595,010	10.55		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,927.44000	10.92744	11,034,210	10.91		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			130.23000	0.13023	123,470	10.91		0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	10.40	Call			3,537.77000	3.53777	3,604,440	9.68		0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	12.89	Call			11,998.82000	11.99882	12,107,760	10.91		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			81.73000	0.08173	77,140	10.91		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			6,573.14000	6.57314	6,663,000	10.54		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			624.67000	0.62467	601,000	10.54		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			6,607.53000	6.60753	6,697,580	10.55		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,232.03000	1.23203	1,192,370	9.90		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,621.62000	1.62162	1,579,950	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,817.52000	4.81752	4,892,130	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,609.66000	1.60966	1,568,220	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,846.57000	4.84657	4,921,400	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,597.79000	1.59779	1,556,570	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,788.54000	4.78854	4,862,920	9.42		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			6,264.47000	6.26447	6,347,700	9.58		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,480.16000	1.48016	1,444,670	9.58		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030	On	01/02/2024	Bond Future	11.36	Call		6.29390000	6.29390	6,377,300	9.58		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,470.95000	1.47095	1,435,630	9.58		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,323.08000	6.32308	6,406,660	9.59		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,461.50000	1.46150	1,426,360	9.59		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,215.15000	4.21515	4,141,520	7.68		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,272.55000	2.27255	2,320,480	7.67		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,260.56000	4.26056	4,186,440	7.67		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,290.76000	2.29076	2,338,930	7.67		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,237.81000	4.23781	4,163,930	7.67		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,309.04000	2.30904	2,357,460	7.68		0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>8,48</b>
<b>Total For R2030</b>												<b>333,660,335.20</b>	<b>3,620</b>	<b>97,88</b>
R2032	On	04/05/2023	Bond Future			10.49504	88.08317	10.54586	87.81925		12.27	56,725,561.48	644	169,78
R2032	On	03/08/2023	Bond Future			10.59990	89.81691	10.65284	89.54834		12.30	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.71221	87.42440	10.76758	87.15032		11.57	0.00	0	
R2032	On	01/02/2024	Bond Future			10.83239	89.13856	10.89038	88.85870		10.48	0.00	0	
R2032	On	02/05/2024	Bond Future			10.98090	86.63612	11.04188	86.34995		10.32	0.00	0	
<b>Total R2032 Future</b>												<b>56,725,561.48</b>	<b>644</b>	<b>172,38</b>
R2032	On	04/05/2023	Bond Future	9.80	Call		646.54000	0.64654	699,610	11.80		0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,627.80000	4.62780	4,416,950	11.80		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		20.83000	0.02083	17,590	14.78		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		3,189.24000	3.18924	3,347,750	13.06		0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		1,157.41000	1.15741	1,066,840	13.28		0.00	0	70
R2032	On	04/05/2023	Bond Future	10.69	Call		2,559.71000	2.55971	2,699,310	12.81		0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put		3,719.40000	3.71940	3,528,960	12.02		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,912.73000	4.91273	5,109,600	13.67		0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		775.86000	0.77586	708,810	13.67		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,413.91000	13.41391	13,674,590	14.78		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		1,446.89000	1.44689	1,340,580	13.05		0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call		1,530.60000	1.53060	1,630,780	12.33		0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put		1,429.37000	1.42937	1,323,960	13.06		0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call		3,560.38000	3.56038	3,728,640	13.20		0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put		1,247.90000	1.24790	1,152,240	13.20		0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call		3,769.33000	3.76933	3,942,680	13.28		0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,354.92000	2.35492	2,487,600	12.72		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		1,971.76000	1.97176	1,840,520	12.72		0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put		1,816.83000	1.81683	1,692,510	12.81		0.00	0	50
R2032	On	04/05/2023	Bond Future	10.87	Call		3,123.49000	3.12349	3,280,180	13.03		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		1,464.60000	1.46460	1,357,370	13.03		0.00	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
R2032 On 04/05/2023 Bond Future	10.88	Call			3,156.29000	3.15629	3,313,900	13.05		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			712.95000	0.71295	770,200	11.85		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,419.95000	4.41995	4,213,280	11.85		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			990.84000	0.99084	1,064,320	12.02		0.00	0	7,
R2032 On 04/05/2023 Bond Future	10.30	Put			2,817.25000	2.81725	2,653,510	12.33		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			2,103.75000	2.10375	2,227,390	12.61		0.00	0	7,
R2032 On 04/05/2023 Bond Future	10.53	Put			2,186.00000	2.18600	2,045,720	12.61		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			6,706.00000	6.70600	6,902,220	13.92		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,330.87000	1.33087	1,258,520	13.92		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,026.43000	1.02643	1,087,030	11.81		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Put			1,187.99000	1.18799	1,121,870	14.07		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,280.75000	2.28075	2,388,040	12.35		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,578.03000	6.57803	6,370,060	11.81		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,091.45000	4.09145	3,930,170	12.35		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			6,670.24000	6.67024	6,866,000	13.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,341.66000	1.34166	1,268,850	13.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			6,741.81000	6.74181	6,938,490	13.93		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,320.16000	1.32016	1,248,270	13.93		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			7,211.18000	7.21118	7,413,630	14.07		0.00	0	5,00
R2032 On 02/11/2023 Bond Future	11.24	Call			4,870.28000	4.87028	5,035,350	12.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,577.28000	2.57728	2,468,270	12.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			4,809.46000	4.80946	4,973,430	12.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,611.91000	2.61191	2,501,800	12.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,839.84000	4.83984	5,004,350	12.27		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,594.55000	2.59455	2,484,980	12.27		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,162.30000	2.16230	2,072,260	11.64		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			6,613.46000	6.61346	6,803,710	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,149.38000	2.14938	2,059,770	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			6,549.47000	6.54947	6,738,870	11.63		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,175.30000	2.17530	2,084,840	11.63		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			6,581.44000	6.58144	6,771,260	11.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			2,881.16000	2.88116	3,001,090	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,225.25000	5.22525	5,059,010	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			2,902.48000	2.90248	3,022,970	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,198.10000	5.19810	5,032,420	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			2,859.91000	2.85991	2,979,290	10.17		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,252.52000	5.25252	5,085,730	10.17		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>32,35</b>
<b>Total For R2032</b>										<b>56,725,561.48</b>	<b>644</b>	<b>204,77</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
R2035 On 04/05/2023 Bond Future			11.04227	87.54862	11.09319	87.25132		14.59		0.00	0	157,38
R2035 On 03/08/2023 Bond Future			11.15234	89.27165	11.20520	88.96899		14.62		0.00	0	2,56
R2035 On 02/11/2023 Bond Future			11.27201	86.52441	11.32704	86.21562		14.29		0.00	0	12
R2035 On 01/02/2024 Bond Future			11.40229	88.22120	11.45971	87.90589		14.02		0.00	0	
R2035 On 02/05/2024 Bond Future			11.54742	85.35688	11.60743	85.03465		13.26		0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>160,08</b>
R2035 On 04/05/2023 Bond Future	9.85	Call			276.33000	0.27633	302,310	13.48		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.87	Call			5,405.46000	5.40546	5,619,460	16.27		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,923.37000	2.92337	3,076,650	15.28		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			4,419.46000	4.41946	4,204,560	14.31		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			11,191.51000	11.19151	11,469,800	17.54		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			166.42000	0.16642	147,410	17.54		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.80	Call			5,118.30000	5.11830	5,326,800	16.17		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			1,137.58000	1.13758	1,048,780	16.17		0.00	0	1,00
R2035 On 04/05/2023 Bond Future	11.05	Call			2,419.38000	2.41938	2,555,590	15.04		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			1,044.90000	1.04490	961,600	16.27		0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			7,962.62000	7.96262	8,213,370	17.12		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			498.66000	0.49866	452,110	17.12		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			2,890.59000	2.89059	3,042,830	15.26		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,271.65000	2.27165	2,126,590	15.26		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			2,347.38000	2.34738	2,199,140	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			2,246.81000	2.24681	2,102,790	15.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,956.32000	2.95632	3,110,650	15.29		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,222.19000	2.22219	2,079,220	15.29		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,272.69000	1.27269	1,360,260	14.38		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,214.47000	4.21447	4,004,740	14.38		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			7,969.53000	7.96953	7,698,210	13.48		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			932.85000	0.93285	1,002,340	14.13		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			4,983.64000	4.98364	4,755,830	14.13		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			1,171.56000	1.17156	1,253,960	14.31		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,671.46000	2.67146	2,510,370	15.04		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			2,793.12000	2.79312	2,942,180	15.22		0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			6,366.36000	6.36636	6,568,250	15.87		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,045.47000	2.04547	1,944,700	15.87		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,403.90000	6.40390	6,606,370	15.88		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,029.98000	2.02998	1,929,790	15.88		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,328.88000	6.32888	6,530,190	15.85		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,061.07000	2.06107	1,959,720	15.85		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,102.07000	4.10207	3,954,340	14.74		0.00	0	

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	02/11/2023	Bond Future	11.42	Call		4,595.21000	4.59521	4,756,890	14.75		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,077.14000	4.07714	3,930,030	14.75		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,625.88000	4.62588	4,788,180	14.76		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,052.34000	4.05234	3,905,850	14.76		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,564.63000	4.56463	4,725,690	14.74		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,207.48000	7.20748	7,405,840	14.92		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,388.77000	3.38877	3,271,820	14.92		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,241.00000	7.24100	7,439,820	14.93		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,371.00000	3.37100	3,254,510	14.93		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,274.54000	7.27454	7,473,840	14.94		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,353.31000	3.35331	3,237,300	14.94		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,197.81000	6.19781	6,020,240	13.23		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,980.55000	3.98055	4,124,070	13.21		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,258.28000	6.25828	6,079,570	13.21		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		4,005.82000	4.00582	4,149,910	13.22		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,227.98000	6.22798	6,049,840	13.22		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		4,031.16000	4.03116	4,175,820	13.23		0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,98</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>166,06</b>
R2037	On	04/05/2023	Bond Future			11.32842	82.80436	11.37398	82.53705	15.83		0.00	0	58,04
R2037	On	03/08/2023	Bond Future			11.44720	80.17661	11.49446	79.90448	16.70		0.00	0	71,06
R2037	On	02/11/2023	Bond Future			11.56306	81.75312	11.61213	81.47551	15.54		0.00	0	
R2037	On	01/02/2024	Bond Future			11.68812	79.10101	11.73919	78.81758	16.08		0.00	0	
R2037	On	02/05/2024	Bond Future			11.83614	80.56673	11.88944	80.27700	14.48		0.00	0	
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>129,13</b>
R2037	On	04/05/2023	Bond Future	11.94	Call		4,625.63000	4.62563	4,799,560	17.37		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,410.63000	1.41063	1,317,250	17.37		0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		12,329.20000	12.32920	12,583,410	19.04		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		118.90000	0.11890	105,800	19.04		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		2,433.15000	2.43315	2,551,840	16.34		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,808.91000	2.80891	2,660,290	16.34		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,462.99000	2.46299	2,582,630	16.36		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,779.85000	2.77985	2,632,180	16.36		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,016.08000	4.01608	4,177,170	17.11		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		1,690.37000	1.69037	1,584,150	17.11		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,838.06000	2.83806	2,688,480	16.32		0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,484.61000	1.48461	1,569,010	15.75		0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		4,023.34000	4.02334	3,840,430	15.75		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,672.52000	1.67252	1,764,440	15.88		0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2037 On 04/05/2023 Bond Future	11.03	Put			3,723.34000	3.72334	3,547,950	15.88		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,403.34000	2.40334	2,521,070	16.32		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,914.15000	5.91415	6,086,010	17.97		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,382.92000	2.38292	2,282,650	17.97		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			1,083.50000	1.08350	1,138,870	15.64		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			8,397.37000	8.39737	8,180,610	15.64		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,950.21000	5.95021	6,122,610	17.98		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,365.27000	2.36527	2,265,540	17.98		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			2,419.32000	2.41932	2,519,250	16.36		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			5,334.78000	5.33478	5,162,580	16.36		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,877.96000	5.87796	6,049,270	17.95		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,400.50000	2.40050	2,299,680	17.95		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,258.74000	4.25874	4,394,690	15.89		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,610.48000	4.61048	4,468,820	15.89		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,288.55000	4.28855	4,425,060	15.91		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,583.52000	4.58352	4,442,420	15.91		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,318.16000	4.31816	4,455,240	15.92		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,556.42000	4.55642	4,415,890	15.92		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,927.14000	6.92714	7,099,460	17.00		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,753.38000	3.75338	3,642,270	17.00		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,861.70000	6.86170	7,033,170	16.97		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,792.29000	3.79229	3,680,330	16.97		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,894.25000	6.89425	7,066,150	16.98		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,772.64000	3.77264	3,661,110	16.98		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,544.19000	6.54419	6,382,130	14.43		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			4,077.15000	4.07715	4,205,330	14.43		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,513.01000	6.51301	6,351,460	14.43		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			4,025.83000	4.02583	4,153,000	14.42		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,575.14000	6.57514	6,412,580	14.42		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			4,051.63000	4.05163	4,179,300	14.43		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,20</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>135,33</b>
R2040 On 04/05/2023 Bond Future			11.51310	83.93230	11.59489	83.42121		16.98	293,595,185.40		3,498	52,54
R2040 On 03/08/2023 Bond Future			11.63176	81.07625	11.71661	80.55562		17.96	0.00		0	91,67
R2040 On 02/11/2023 Bond Future			11.74715	82.67047	11.83518	82.13939		16.74	0.00		0	8
R2040 On 01/02/2024 Bond Future			11.87132	79.78599	11.96283	79.24408		17.39	0.00		0	
R2040 On 02/05/2024 Bond Future			12.01676	81.26393	12.11204	80.71094		15.68	0.00		0	
<b>Total R2040 Future</b>									<b>293,595,185.40</b>		<b>3,498</b>	<b>144,24</b>
R2040 On 04/05/2023 Bond Future	10.17	Call			216.85000	0.21685	254,110	15.56		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	10.17	Put			9,888.44000	9.88844	9,414,610	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			324.22000	0.32422	277,610	20.41		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			2,322.11000	2.32211	2,547,310	17.29		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			1,746.74000	1.74674	1,565,420	18.38		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			1,298.05000	1.29805	1,450,290	16.61		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			5,449.86000	5.44986	5,071,940	16.44		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,633.99000	7.63399	8,050,690	19.63		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			760.20000	0.76020	665,810	19.63		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,682.05000	10.68205	11,146,530	20.41		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,292.52000	2.29252	2,515,880	17.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,391.51000	3.39151	3,103,780	17.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,357.64000	3.35764	3,071,750	17.29		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,473.15000	2.47315	2,707,470	17.38		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			3,192.50000	3.19250	2,915,730	17.38		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			4,501.12000	4.50112	4,830,890	18.38		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			758.71000	0.75871	861,220	16.16		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,427.54000	6.42754	6,018,960	16.16		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,077.84000	1.07784	1,211,010	16.44		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,932.89000	4.93289	4,574,040	16.61		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,262.96000	2.26296	2,484,490	17.26		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,425.50000	3.42550	3,135,940	17.26		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,842.52000	2.84252	2,648,100	19.09		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,809.52000	5.80952	6,133,610	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,883.41000	2.88341	2,686,870	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,846.57000	5.84657	6,171,720	19.08		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,862.90000	2.86290	2,667,420	19.08		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,883.69000	5.88369	6,209,900	19.09		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,091.88000	4.09188	4,343,240	16.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,523.05000	5.52305	5,243,330	16.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,032.74000	4.03274	4,281,900	16.84		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,587.45000	5.58745	5,305,530	16.84		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,062.12000	4.06212	4,312,390	16.86		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,555.02000	5.55502	5,274,210	16.86		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,657.84000	4.65784	4,435,190	18.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,865.16000	6.86516	7,185,250	18.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,634.73000	4.63473	4,412,910	18.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,798.70000	6.79870	7,117,130	18.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,681.07000	4.68107	4,457,590	18.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,831.90000	6.83190	7,151,160	18.39		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			4,284.28000	4.28428	4,531,630	15.54		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/05/2024 Bond Future	11.61	Put			7,267.22000	7.26722	6,961,580	15.54		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			4,311.31000	4.31131	4,559,620	15.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,233.14000	7.23314	6,928,460	15.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			4,257.33000	4.25733	4,503,710	15.53		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,301.46000	7.30146	6,994,850	15.53		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,95</b>
<b>Total For R2040</b>										<b>293,595,185.40</b>	<b>3,498</b>	<b>148,23</b>
R2044 On 04/05/2023 Bond Future			11.58387	80.24431	11.66546	79.72858		18.19		80,244.31	1	56,06
R2044 On 03/08/2023 Bond Future			11.69798	77.44091	11.78257	76.91550		19.28		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.80863	78.96365	11.89633	78.42767		17.99		0.00	0	
R2044 On 01/02/2024 Bond Future			11.92738	76.13155	12.01846	75.58474		18.71		0.00	0	
R2044 On 02/05/2024 Bond Future			12.06575	77.54162	12.16051	76.98370		16.89		0.00	0	
<b>Total R2044 Future</b>										<b>80,244.31</b>	<b>1</b>	<b>77,56</b>
R2044 On 04/05/2023 Bond Future	12.25	Call			5,117.50000	5.11750	5,467,200	20.07		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,583.75000	1.58375	1,417,720	20.07		844,961.12	596	1,75
R2044 On 04/05/2023 Bond Future	11.43	Put			3,699.75000	3.69975	3,399,110	18.52		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,214.58000	3.21458	3,486,720	19.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,686.17000	2.68617	2,442,580	19.13		1,504,629.28	616	4,42
R2044 On 04/05/2023 Bond Future	12.00	Call			4,125.88000	4.12588	4,439,030	19.60		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,069.65000	2.06965	1,867,070	19.60		1,150,115.12	616	4,42
R2044 On 04/05/2023 Bond Future	11.41	Call			2,138.52000	2.13852	2,349,960	18.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,772.54000	3.77254	3,468,250	18.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,166.95000	2.16695	2,380,210	18.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,735.93000	3.73593	3,433,460	18.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,195.72000	2.19572	2,410,810	18.52		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			4,107.63000	4.10763	4,373,970	19.68		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			4,309.23000	4.30923	4,050,160	19.68		2,235,688.32	552	3,01
R2044 On 03/08/2023 Bond Future	12.00	Call			4,948.91000	4.94891	5,245,130	20.10		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,625.40000	3.62540	3,396,210	20.10		3,763,000.68	1,108	4,71
R2044 On 03/08/2023 Bond Future	12.15	Call			5,480.78000	5.48078	5,793,890	20.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,266.30000	3.26630	3,054,000	20.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,516.88000	5.51688	5,831,080	20.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,243.63000	3.24363	3,032,420	20.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,553.05000	5.55305	5,868,350	20.39		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,221.11000	3.22111	3,011,000	20.39		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,054.54000	6.05454	5,761,300	18.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,930.21000	3.93021	4,174,070	18.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,020.21000	6.02021	5,728,090	18.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,959.30000	3.95930	4,204,260	18.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.57	Put		5.985.80000	5.98580	5,694,780	18.09	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,900.95000	3.90095	4,143,690	18.06	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,491.51000	6.49151	6,804,090	19.36	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,014.90000	5.01490	4,780,670	19.36	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,524.66000	6.52466	6,838,110	19.37	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,990.34000	4.99034	4,756,980	19.37	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,557.58000	6.55758	6,871,880	19.38	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,965.63000	4.96563	4,733,120	19.38	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,433.10000	7.43310	7,127,780	16.80	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		4,413.70000	4.41370	4,664,370	16.78	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,502.86000	7.50286	7,195,610	16.78	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		4,441.27000	4.44127	4,692,900	16.79	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,467.91000	7.46791	7,161,620	16.79	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		4,468.90000	4.46890	4,721,500	16.80	0.00	0	
<b>Total R2044 Option</b>											<b>9,498,394.52</b>	<b>3,488</b>	<b>18,47</b>
<b>Total For R2044</b>											<b>9,578,638.83</b>	<b>3,489</b>	<b>96,03</b>
R2048	On	04/05/2023	Bond Future			11.45060	79.53993	11.53187	79.00644	18.93	0.00	0	235,5
R2048	On	03/08/2023	Bond Future			11.55643	81.06769	11.64062	80.52423	19.03	0.00	0	
R2048	On	02/11/2023	Bond Future			11.66043	78.24190	11.74769	77.68755	18.74	0.00	0	
R2048	On	01/02/2024	Bond Future			11.76930	79.81314	11.85986	79.24749	17.68	0.00	0	13,00
R2048	On	02/05/2024	Bond Future			11.89704	76.83757	11.99122	76.26044	17.22	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>248,51</b>
R2048	On	04/05/2023	Bond Future	11.33	Put		3,660.08000	3.66008	3,355,310	19.08	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,353.53000	2.35353	2,584,170	19.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,623.45000	3.62345	3,320,600	19.10	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,384.28000	2.38428	2,616,850	19.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,587.11000	3.58711	3,286,190	19.12	0.00	0	
R2048	On	04/05/2023	Bond Future	10.40	Call		449.62000	0.44962	517,910	17.56	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		8,498.56000	8.49856	8,033,360	17.56	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		1,678.16000	1.67816	1,862,430	18.65	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		4,588.46000	4.58846	4,239,240	18.65	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,322.98000	2.32298	2,551,700	19.08	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,052.04000	6.05204	6,385,630	20.42	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,201.25000	3.20125	2,991,380	20.42	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,090.03000	6.09003	6,424,710	20.44	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,179.27000	3.17927	2,970,490	20.44	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,014.33000	6.01433	6,346,830	20.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,223.60000	3.22360	3,012,640	20.41	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,962.90000	5.96290	5,667,600	18.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/11/2023	Bond Future	11.48	Call		4,204.85000	4.20485	4,465,070	18.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,928.06000	5.92806	5,633,930	18.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,235.53000	4.23553	4,496,910	18.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,893.14000	5.89314	5,600,170	18.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,174.00000	4.17400	4,433,050	18.70	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,617.23000	6.61723	6,943,540	18.48	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,913.31000	4.91331	4,673,970	18.48	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,652.00000	6.65200	6,979,220	18.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,888.51000	4.88851	4,650,080	18.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6,686.51000	6.68651	7,014,640	18.51	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,863.53000	4.86353	4,626,010	18.51	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,676.62000	7.67662	7,358,150	17.20	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		4,390.89000	4.39089	4,647,490	17.18	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,750.84000	7.75084	7,430,310	17.18	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		4,419.19000	4.41919	4,676,810	17.19	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,713.48000	7.71348	7,393,970	17.19	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		4,447.89000	4.44789	4,706,550	17.20	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>251,51</b>
R209	On	04/05/2023	Bond Future			11.09484	67.83659	11.15027	67.55239	16.55	67,836,590.00	1,000	19,10
R209	On	03/08/2023	Bond Future			11.19515	69.17179	11.25245	68.88246	16.61	0.00	0	1,69
R209	On	02/11/2023	Bond Future			11.30065	67.38150	11.36005	67.08630	16.18	1,415,011.50	21	5,69
R209	On	01/02/2024	Bond Future			11.41133	68.70268	11.47296	68.40135	15.92	0.00	0	
R209	On	02/05/2024	Bond Future			11.54249	66.82878	11.60662	66.52097	15.02	0.00	0	
<b>Total R209 Future</b>											<b>69,251,601.50</b>	<b>1,021</b>	<b>26,49</b>
R209	On	04/05/2023	Bond Future	10.00	Call		289.72000	0.28972	319,740	15.17	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,547.35000	6.54735	6,293,170	15.17	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		424.09000	0.42409	381,170	19.08	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,038.04000	2.03804	2,168,510	16.70	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,090.30000	2.09030	2,222,890	16.74	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,296.61000	2.29661	2,145,000	16.74	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,585.84000	2.58584	2,422,520	16.55	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		3,231.48000	3.23148	3,403,240	17.40	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,476.40000	1.47640	1,363,960	17.40	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,854.31000	6.85431	7,095,590	19.08	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		824.37000	0.82437	893,550	15.77	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,266.78000	4.26678	4,051,760	15.77	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,811.46000	1.81146	1,932,340	16.55	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.09	Put		2,347.14000	2.34714	2,193,410	16.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	04/05/2023	Bond Future	11.10	Call		2,064.09000	2.06409	2,195,620	16.72	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,321.76000	2.32176	2,169,090	16.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put		7,574.88000	7.57488	7,341,360	15.51	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Put		4,801.92000	4.80192	4,616,230	16.22	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,250.59000	5.25059	5,439,030	17.95	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,957.47000	1.95747	1,856,580	17.95	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,282.55000	5.28255	5,471,570	17.96	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,942.54000	1.94254	1,842,230	17.96	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		834.65000	0.83465	890,460	15.51	0.00	0	1,80
R209	On	03/08/2023	Bond Future	11.95	Call		5,314.73000	5.31473	5,504,330	17.98	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,927.89000	1.92789	1,828,160	17.98	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,938.44000	1.93844	2,042,080	16.22	0.00	0	1,80
R209	On	02/11/2023	Bond Future	11.34	Call		3,755.88000	3.75588	3,905,320	16.60	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,855.32000	3.85532	3,709,560	16.60	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,782.10000	3.78210	3,932,160	16.61	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,831.92000	3.83192	3,686,780	16.61	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,729.73000	3.72973	3,878,560	16.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,878.84000	3.87884	3,732,470	16.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,099.69000	3.09969	2,986,510	16.88	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,181.48000	6.18148	6,370,100	16.89	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,083.11000	3.08311	2,970,400	16.89	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,210.84000	6.21084	6,399,910	16.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,066.89000	3.06689	2,954,630	16.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,152.42000	6.15242	6,340,570	16.88	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,481.67000	3.48167	3,619,210	14.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,616.91000	5.61691	5,446,640	14.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,504.24000	3.50424	3,642,330	14.95	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,589.52000	5.58952	5,419,800	14.95	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,526.58000	3.52658	3,665,220	14.96	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,561.96000	5.56196	5,392,790	14.96	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,85</b>
<b>Total For R209</b>											<b>69,251,601.50</b>	<b>1,021</b>	<b>55,34</b>
R210	On	04/05/2023	Bond Future			224.15313	224.15313	224.15463	224.15463		0.00	0	38
R210	On	03/08/2023	Bond Future			228.61827	228.61827	228.62119	228.62119		0.00	0	30
R210	On	02/11/2023	Bond Future			230.00875	230.00875	230.01104	230.01104		0.00	0	
R210	On	01/02/2024	Bond Future			234.57293	234.57293	234.57420	234.57420		0.00	0	
R210	On	02/05/2024	Bond Future			235.76079	235.76079	235.75948	235.75948		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>68</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>68</b>



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023			10.26291	84.06826	10.28244	83.97678		11.26	0.00	0	33,74
R213	On	03/08/2023			10.36148	85.72274	10.38179	85.62998		10.93	0.00	0	
R213	On	02/11/2023			10.47208	83.85711	10.49340	83.76228		10.43	0.00	0	1,9
R213	On	01/02/2024			10.59520	85.50185	10.61765	85.40480		9.63	0.00	0	
R213	On	02/05/2024			10.73862	83.53946	10.76243	83.43954		9.45	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>35,66</b>
R213	On	04/05/2023	10.73	Call			3,139.20000	3.13920	3,191,030	12.06	0.00	0	
R213	On	04/05/2023	10.73	Put			1,077.53000	1.07753	1,037,880	12.06	0.00	0	
R213	On	04/05/2023	10.74	Call			3,170.51000	3.17051	3,222,670	12.07	0.00	0	
R213	On	04/05/2023	10.74	Put			1,063.53000	1.06353	1,024,210	12.07	0.00	0	
R213	On	04/05/2023	10.75	Call			3,202.09000	3.20209	3,254,590	12.08	0.00	0	
R213	On	04/05/2023	10.75	Put			1,049.82000	1.04982	1,010,840	12.08	0.00	0	
R213	On	03/08/2023	11.62	Call			6,364.82000	6.36482	6,431,780	12.53	0.00	0	
R213	On	03/08/2023	11.62	Put			950.10000	0.95010	924,300	12.53	0.00	0	
R213	On	03/08/2023	11.63	Call			6,398.38000	6.39838	6,465,520	12.54	0.00	0	
R213	On	03/08/2023	11.63	Put			941.80000	0.94180	916,180	12.54	0.00	0	
R213	On	03/08/2023	11.61	Call			6,331.11000	6.33111	6,397,910	12.52	0.00	0	
R213	On	03/08/2023	11.61	Put			958.29000	0.95829	932,330	12.52	0.00	0	
R213	On	02/11/2023	11.11	Put			1,991.54000	1.99154	1,953,100	11.20	0.00	0	
R213	On	02/11/2023	11.12	Call			4,704.36000	4.70436	4,760,930	11.21	0.00	0	
R213	On	02/11/2023	11.12	Put			1,977.55000	1.97755	1,939,290	11.21	0.00	0	
R213	On	02/11/2023	11.13	Call			4,733.31000	4.73331	4,790,070	11.22	0.00	0	
R213	On	02/11/2023	11.13	Put			1,963.91000	1.96391	1,925,840	11.22	0.00	0	
R213	On	02/11/2023	11.11	Call			4,675.73000	4.67573	4,732,120	11.20	0.00	0	
R213	On	01/02/2024	11.70	Call			6,263.25000	6.26325	6,328,180	10.83	0.00	0	
R213	On	01/02/2024	11.70	Put			1,750.01000	1.75001	1,717,890	10.83	0.00	0	
R213	On	01/02/2024	11.71	Call			6,293.01000	6.29301	6,358,080	10.84	0.00	0	
R213	On	01/02/2024	11.71	Put			1,739.54000	1.73954	1,707,560	10.84	0.00	0	
R213	On	01/02/2024	11.72	Call			6,322.50000	6.32250	6,387,730	10.85	0.00	0	
R213	On	01/02/2024	11.72	Put			1,728.83000	1.72883	1,697,010	10.85	0.00	0	
R213	On	02/05/2024	10.29	Put			4,574.48000	4.57448	4,513,870	9.30	0.00	0	
R213	On	02/05/2024	10.30	Call			2,582.66000	2.58266	2,622,170	9.31	0.00	0	
R213	On	02/05/2024	10.30	Put			4,550.66000	4.55066	4,490,250	9.31	0.00	0	
R213	On	02/05/2024	10.28	Call			2,543.95000	2.54395	2,583,070	9.29	0.00	0	
R213	On	02/05/2024	10.28	Put			4,598.39000	4.59839	4,537,590	9.29	0.00	0	
R213	On	02/05/2024	10.29	Call			2,563.27000	2.56327	2,602,580	9.30	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>35,66</b>
R214	On	04/05/2023			11.39629	64.21942	11.48268	63.76268		18.63	0.00	0	23,14

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R214	On	03/08/2023	Bond Future			11.49495	65.48327	11.58422	65.01794		18.74		0.00	0	2,96
R214	On	02/11/2023	Bond Future			11.60052	63.47320	11.69292	62.99853		18.39		0.00	0	
R214	On	01/02/2024	Bond Future			11.71376	64.71798	11.80954	64.23365		18.14		0.00	0	
R214	On	02/05/2024	Bond Future			11.83740	62.62213	11.93674	62.12803		17.24		0.00	0	
<b>Total R214 Future</b>													<b>0.00</b>	<b>0</b>	<b>26,13</b>
R214	On	04/05/2023	Bond Future	11.36	Call			2,026.71000	2.02671	2,236,670	18.84		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			2,676.87000	2.67687	2,430,090	18.84		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,052.65000	2.05265	2,264,270	18.86		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			2,649.42000	2.64942	2,404,300	18.86		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,078.62000	2.07862	2,291,900	18.88		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			2,622.07000	2.62207	2,378,610	18.88		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			5,156.09000	5.15609	5,453,670	20.20		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,328.15000	2.32815	2,160,400	20.20		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			5,187.58000	5.18758	5,486,070	20.21		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,311.48000	2.31148	2,144,640	20.21		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			5,124.66000	5.12466	5,421,310	20.18		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			2,344.95000	2.34495	2,176,270	20.18		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,717.62000	4.71762	4,468,880	18.67		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			3,482.71000	3.48271	3,709,630	18.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,690.11000	4.69011	4,442,360	18.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			3,507.93000	3.50793	3,735,840	18.70		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,662.74000	4.66274	4,415,980	18.70		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			3,457.57000	3.45757	3,683,500	18.67		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			5,598.47000	5.59847	5,882,030	18.92		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,971.68000	3.97168	3,770,910	18.92		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			5,626.64000	5.62664	5,910,960	18.94		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,951.67000	3.95167	3,751,660	18.94		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			5,654.85000	5.65485	5,939,940	18.95		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,931.75000	3.93175	3,732,510	18.95		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			6,069.86000	6.06986	5,802,600	17.22		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			3,699.64000	3.69964	3,924,750	17.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			6,128.01000	6.12801	5,859,020	17.20		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			3,722.81000	3.72281	3,948,780	17.21		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			6,098.74000	6.09874	5,830,610	17.21		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			3,746.31000	3.74631	3,973,150	17.22		0.00	0	
<b>Total R214 Option</b>													<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>													<b>0.00</b>	<b>0</b>	<b>26,13</b>
<b>Total for Bond</b>													<b>765,318,719.08</b>	<b>12,294</b>	<b>1,378,42</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/05/2023 GOVI			884.11500	884.11500	881.44000	881.44000				8,841,150.00	1	84
GOVI On 03/08/2023 GOVI			901.51400	901.51400	898.78700	898.78700				0.00	0	
GOVI On 02/11/2023 GOVI			919.24700	919.24700	916.46700	916.46700				0.00	0	
GOVI On 01/02/2024 GOVI			937.29000	937.29000	934.45400	934.45400				0.00	0	
GOVI On 02/05/2024 GOVI			954.76200	954.76200	951.86900	951.86900				0.00	0	
<b>Total GOVI Future</b>										<b>8,841,150.00</b>	<b>1</b>	<b>84</b>
GOVI On 04/05/2023 GOVI	852.86	Call			285,800.00000	28.58000	312,550,000			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			285,700.00000	28.57000	312,450,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			285,600.00000	28.56000	312,350,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	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 Interr
GOVI	On	03/08/2023	GOVI	837.22	Call			615,670.00000	61.56700	642,940,000		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			615,570.00000	61.55700	642,840,000		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			615,770.00000	61.57700	643,040,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			306,570.00000	30.65700	334,370,000		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			306,470.00000	30.64700	334,270,000		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			306,670.00000	30.66700	334,470,000		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			544,740.00000	54.47400	573,100,000		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			544,640.00000	54.46400	573,000,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			544,540.00000	54.45400	572,900,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			8,990.00000	0.89900	37,920,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			8,890.00000	0.88900	37,820,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			8,790.00000	0.87900	37,720,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>8,841,150.00</b>	<b>1</b>	<b>84</b>
<b>Total for GOVI</b>												<b>8,841,150.00</b>	<b>1</b>	<b>84</b>
AL37	On	04/05/2023	Index Future			886.77700	886.77700	886.12600	886.12600			0.00	0	
AL37	On	03/08/2023	Index Future			904.22700	904.22700	903.56600	903.56600			0.00	0	
AL37	On	02/11/2023	Index Future			922.01400	922.01400	921.33900	921.33900			0.00	0	
AL37	On	01/02/2024	Index Future			940.11200	940.11200	939.42200	939.42200			0.00	0	
AL37	On	02/05/2024	Index Future			957.63600	957.63600	956.93000	956.93000			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	04/05/2023	Index Future			1,021.82100	1,021.82100	1,019.62000	1,019.62000			0.00	0	
AL7T	On	03/08/2023	Index Future			1,041.92900	1,041.92900	1,039.68700	1,039.68700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,062.42500	1,062.42500	1,060.13700	1,060.13700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,083.27800	1,083.27800	1,080.94400	1,080.94400			0.00	0	
AL7T	On	02/05/2024	Index Future			1,103.47200	1,103.47200	1,101.09000	1,101.09000			0.00	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
<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 04/05/2023 Index Future			896.54800	896.54800	893.78500	893.78500				0.00	0	10
ALBI On 03/08/2023 Index Future			914.19100	914.19100	911.37600	911.37600				0.00	0	
ALBI On 02/11/2023 Index Future			932.17400	932.17400	929.30200	929.30200				0.00	0	
ALBI On 01/02/2024 Index Future			950.47000	950.47000	947.54200	947.54200				0.00	0	
ALBI On 02/05/2024 Index Future			968.18800	968.18800	965.20100	965.20100				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 04/05/2023 Index Future			325.58400	325.58400	325.61000	325.61000				0.00	0	65
IGOV On 03/08/2023 Index Future			332.06900	332.06900	332.09600	332.09600				0.00	0	
IGOV On 02/11/2023 Index Future			338.67800	338.67800	338.70500	338.70500				0.00	0	
IGOV On 01/02/2024 Index Future			345.40100	345.40100	345.42800	345.42800				0.00	0	
IGOV On 02/05/2024 Index Future			351.91300	351.91300	351.94000	351.94000				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>76</b>
JIBAR F On 15/02/2023 Jibar Future			7.45500	92.54500	7.45500	92.54500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.46000	92.54000	7.46500	92.53500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.64500	92.35500	7.64000	92.36000				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.64000	92.36000	7.65000	92.35000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.70500	92.29500	7.69500	92.30500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.70000	92.30000	7.69000	92.31000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.68500	92.31500	7.68000	92.32000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.46000	92.54000	7.44500	92.55500				0.00	0	21
JIBAR F On 20/03/2024 Jibar Future			7.43500	92.56500	7.40500	92.59500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.22500	92.77500	7.18000	92.82000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.23500	92.76500	7.18000	92.82000				0.00	0	
JIBAR F On 18/12/2024 Jibar Future			7.20500	92.79500	7.16000	92.84000				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>774,159,869.08</b>	<b>12,295</b>	<b>1,380,44</b>
ABCPI3 On 07/12/2023 Spot Bond			5.00000	326.19900	5.00000	325.96796				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.40415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.95911				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			9.34500	102.03864	9.34500	101.96186				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			11.52500	89.58796	11.52500	89.50526				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					0.00000	101.04394				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	101.82007				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.32368				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.56533				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.80249				0.00	0	164,300,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>164,300,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>164,300,00</b>
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.41869				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.45446				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.06040				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.91027				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.55071				0.00	17,800,000,000	17,800,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>17,800,000,000</b>	<b>17,800,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>17,800,000,000</b>	<b>17,800,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.62528				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	100.21329				0.00	220,000,000	110,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.40259				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	100.43479				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.58709				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	100.99665				0.00	0	117,000,000
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>117,000,000</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>117,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.46165				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	101.30039				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.91421				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	100.56746				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.57422				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	101.03102				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	101.57918				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	101.62702				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.88911				0.00	0	2,910,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,910,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>2,910,000,00</b>
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.79544				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.13940				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.84205				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	99.90975				0.00	360,000,000	2,231,500,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>2,231,500,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>360,000,000</b>	<b>2,231,500,00</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.00828				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	99.90616				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	101.50765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/11/2025 Spot Bond					0.00000	99.90947				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	99.90673				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					0.00000	101.69644				0.00	0	
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.04452				0.00	2,900,000,000	2,900,000,000
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>2,900,000,000</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>2,900,000,000</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.49737				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	101.09133				0.00	0	56,700,000
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,700,000</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>56,700,000</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.02772				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.63026				0.00	200,000,000	400,000,000
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.75844				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	101.11171				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	101.15838				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			7.93000	7.93000	7.93000	160.94232				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	67.02771	100.00000	66.55870				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			3.66000	3.66000	3.66000	165.30075				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	215.20622				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			5.16500	5.16500	5.16500	235.60235				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	103.41042				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.26000	8.26000	8.26000	108.72640				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			8.67500	106.78818	8.67500	106.71305				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			8.67000	110.24072	8.67000	110.16321				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			8.08000	104.82121	8.08000	104.75242				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			8.93500	103.35088	8.93500	103.27603				0.00	0	2,150,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,150,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>2,150,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.48886	100.00000	17.37172				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.65000	327.09191	4.65000	326.86944				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.13500	11.13500	11.13500	100.65350				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.39489				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	101.36673				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>	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.74321				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	101.31914				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.79914				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.95929				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.64804				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.61748				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	100.69081				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.52997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA On 28/10/2025 Spot Bond					0.00000	103.02822				0.00	0	
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.05291				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.78578				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.04804				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.33096				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	99.82577				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	100.53489				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	100.54714				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			8.56000	98.12366	8.56000	98.05553				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	100.56571				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.62754				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	100.70466				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	100.50234				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.83412				0.00	0	37,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
AHF5A: On 21/08/2023 Spot Bond			9.63500	104.82463	9.63500	104.74425				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.88389				0.00	0	6,500,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	101.90055				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.98912				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.80975				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	102.25826				0.00	0	40,200,00
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,200,00</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>40,200,00</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.75653				0.00	260,000,000	130,000,00
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	101.90044				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.98899				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</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 AHF6C1</b>									<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.60853			0.00	0	
<b>Total AHF6D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>									<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.92381			0.00	0	
<b>Total AHF7A1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>									<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.99103			0.00	0	
<b>Total AHF7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>									<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.94472			0.00	0	
<b>Total AHF7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>									<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.91151			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	102.03326			0.00	0	
<b>Total AHF7C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>									<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.99120			0.00	0	
<b>Total AHF7C2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>									<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.16669			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	102.67488			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			8.50000	103.99935	8.50000	103.92801			0.00	0	5,416,000.00
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,416,000.00</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>5,416,000.00</b>
AIR04 On 29/05/2024 Spot Bond			10.35000	100.61632	10.35000	100.53221		362,241,720,000.00		34,999,200	8,749,800.00
<b>Total AIR04 SPOT</b>								<b>362,241,720,000.00</b>		<b>34,999,200</b>	<b>8,749,800.00</b>
<b>Total For AIR04</b>								<b>362,241,720,000.00</b>		<b>34,999,200</b>	<b>8,749,800.00</b>
AIR05 On 29/05/2030 Spot Bond			11.68000	93.96875	11.68000	93.88039		31,573,376,000.00		2,703,200	675,800.00



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 AIR05 SPOT</b>										<b>31,573,376,000.00</b>	<b>2,703,200</b>	<b>675,80</b>
<b>Total For AIR05</b>										<b>31,573,376,000.00</b>	<b>2,703,200</b>	<b>675,80</b>
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.84228				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.83705				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.91313				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.79000	193.89958	6.79000	193.73448				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.10949				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	100.42347				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	101.45504				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	100.02669				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	102.09758				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			5.51500	250.31981	5.51500	250.13214				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			6.12500	217.10273	6.12500	216.92938				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.48000	206.82737	5.48000	206.67289				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			5.50500	114.61859	5.50500	114.53247				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	105.21343				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	101.45881				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.25327				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	99.87687				0.00	0	32,700,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,700,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>32,700,00</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	99.74802				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	101.89613				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	101.52225				0.00	0	60,200,00
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,200,00</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>60,200,00</b>
ASN29 On 26/09/2023 Spot Bond					0.00000	101.09986				0.00	0	26,100,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,100,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>26,100,00</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	101.31067				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.93991				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</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 ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	114.46918				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			5.62500	5.62500	5.62500	105.19415				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	101.37786				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.50397				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.02507				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.89453				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.61500	113.13795	5.61500	113.05194				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.32472				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.68000				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.42413				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.28946				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.28946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.80759				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.58929				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.40926				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.81116				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.90717				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	101.41751				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	101.41751				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 20/12/2024 Spot Bond					0.00000	101.56870				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.30343				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.27531				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	101.41629				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41( On 05/12/2023 Spot Bond					0.00000	101.63511				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	104.06599				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond					0.00000	101.17733				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	101.20022				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	101.51287				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	101.32675				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	100.57444				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	100.57782				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 31/01/2024 Spot Bond			10.09500	10.09500	10.09500	99.62030				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			10.60000	10.60000	10.60000	105.32316				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	100.25726				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.28314				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.86386				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	101.56188				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	126.41400				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			10.38500	10.38500	10.38500	105.21643				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.81897				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	101.33242				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	101.33242				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	101.27361				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			9.95500	98.31787	9.95500	98.23917				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.13500	98.15121	9.13500	98.07898				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			9.68500	97.04281	9.68500	96.96719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.68500	97.04281	9.68500	96.96719				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			8.26000	101.45714	8.26000	101.38911				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			10.21000	101.50385	10.21000	101.42012				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			10.16000	101.50265	10.16000	101.41932				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			9.66000	101.12485	9.66000	101.04583				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			9.66000	101.12485	9.66000	101.04583				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	100.99979				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	100.26020				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 31/07/2023 Spot Bond			10.29500	100.53607	10.29500	100.45492				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			10.38500	100.44334	10.38500	100.35910				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			10.24500	100.64353	10.24500	100.56023				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>	

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 05/02/2024 Spot Bond					0.00000	101.18232				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	100.43339				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56( On 04/09/2024 Spot Bond					0.00000	101.69531				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	108.79730				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>	
ASN58( On 13/02/2023 Spot Bond					0.00000	99.92959				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	95.89664				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 31/01/2024 Spot Bond			9.92000	99.69486	9.92000	99.61490				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59( On 11/04/2023 Spot Bond					0.00000	100.75089				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	100.61152				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	100.40488				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	100.43689				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	102.12808				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.33133				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.29359				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	101.11508				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	94.39674				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	101.31154				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.21185				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	99.91288				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	101.26592				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	102.13950				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.96177				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	101.40227				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	101.49488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.85410				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.12003				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.62387				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.77271				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.06482				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.89914				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/08/2025 Spot Bond					0.00000	99.73720				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.95511				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.10549				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.45125				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.49347				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	102.14478				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.55794				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	101.06070				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	100.26034				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	100.28399				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	100.58816				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	100.31334				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	101.35267				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	101.35971				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	101.64124				0.00	200,000,000	100,000,000
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN703</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN70: On 09/11/2026 Spot Bond					0.00000	100.02530				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	100.00277				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.72375				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.07508				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.77251				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.96280				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.55051				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.76289				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.27782				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.00353				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.07222				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.31744				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.33153				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	98.01878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.26817				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.55595				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.49386				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			9.38884	9.38884	9.38884	104.97647				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.77269				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN791 On 31/01/2024 Spot Bond			10.06500	10.06500	10.06500	100.39743				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.29095				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.26685				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.26715				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.37186				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.20091				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	100.95789				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.94738				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.73807				0.00	440,000,000	220,000,000
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For ASN821</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
ASN82: On 08/04/2025 Spot Bond					0.00000	101.18107				0.00	440,000,000	220,000,000
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For ASN822</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
ASN82: On 31/01/2037 Spot Bond					0.00000	101.68986				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.76923				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	100.88676				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.88503				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.69369				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.62288				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.62288				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	100.29100				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.37022				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.43466				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	100.43223				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	100.43223				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	100.44864				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	112.84177				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			6.76500	6.76500	6.76500	100.39445				0.00	0	100,000,00
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN84: On 26/04/2023 Spot Bond			6.81500	6.81500	6.81500	100.39660				0.00	0	100,000,00
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN84: On 26/04/2023 Spot Bond			6.96500	6.96500	6.96500	100.40307				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	100.30689				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	100.30541				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	101.31753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.34587				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.00360				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.58325				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.28318				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	114.77782				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.36487				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.57765				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.57765				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.39774				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.45385				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.45385				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.04647				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	101.24937				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	101.50066				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	101.48658				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	100.23474				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.64187				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.58281				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	101.15481				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	101.52002				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			10.83500	101.09865	10.83500	101.01028				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	101.47250				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.25565				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.30335				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	102.04283				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	102.08205				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	102.04283				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	102.00361				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	102.02322				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	102.05264				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	102.02322				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	102.05264				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	101.57533				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	101.61894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.43010				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 20/12/2027 Spot Bond					0.00000	102.16775				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	101.53592				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	100.27678				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	101.44441				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	101.39228				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	101.34560				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	101.60628				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	101.30696				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	101.31753				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	102.00361				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	100.29228				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	101.51481				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	101.35687				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	101.27531				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	100.99507				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>	
ASN96: On 07/12/2027 Spot Bond					0.00000	68.78939				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.50228				0.00	0	
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.43915				0.00	0	
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.61140				0.00	0	
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.30170				0.00	0	
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.26299				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000.00
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000.00</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.86839				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			6.84500	101.62429	6.84500	101.56793			49,987,666,000.00		7,302,800	1,825,700
<b>Total BAW33 SPOT</b>									<b>49,987,666,000.00</b>		<b>7,302,800</b>	<b>1,825,700</b>
<b>Total For BAW33</b>									<b>49,987,666,000.00</b>		<b>7,302,800</b>	<b>1,825,700</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	101.43872				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	100.40000				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	100.67258				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	101.04904				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.90949				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.16009				0.00	0	3,000,000.00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
BAYA72 On 31/03/2026 Spot Bond			11.58500	11.58500	11.58500	105.94412				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	100.51785				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.24641				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.33891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.73259				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	101.35372				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	101.25123				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>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.35639				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.24445				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.61111				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.33949				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.17534				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.20046				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.17481				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.96893				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.16470				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.38257				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.25236				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.25146				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.21586				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.37941				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.52465				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.40533				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.37975				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.36975				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.37941				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.37975				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.43091				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD030: On 18/04/2028 Spot Bond			8.69000	8.69000	8.69000	100.20626				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	100.11277				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>	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.83444				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				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>	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.24399				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.88865				0.00	0	
<b>Total BDX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX45</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.21385				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.89893				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.24044				0.00	0	
<b>Total BDX48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX48</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.45286				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.94904				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	100.24912				0.00	400,000,000	200,000,00
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
BID11 On 15/11/2023 Spot Bond			8.54000	103.11758	8.54000	103.04615				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	101.77062				0.00	5,000,000,000	5,000,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.57831				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	101.00415				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	101.02683				0.00	0	25,600,00
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,600,00</b>
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	<b>25,600,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.28524				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 12/10/2028 Spot Bond					0.00000	100.77033				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	99.89500				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	99.41500				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	74.88900				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	56.16400				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	52.13600				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.90122				0.00	0	33,600,00
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,600,00</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>33,600,00</b>
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.73477				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.71433				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.81298				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.77696				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	100.17439				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.83744				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	100.00010				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	101.87794				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	101.87925				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	101.07069				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	100.28783				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					0.00000	101.19021				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA10: On 30/09/2025 Spot Bond					0.00000	101.16455				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	100.15125				0.00	0	1,700,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
CBL30: On 02/11/2024 Spot Bond					0.00000	100.11099				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31: On 21/11/2025 Spot Bond					0.00000	101.73914				0.00	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
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.18500	103.27434	8.18500	103.20688				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			8.48500	105.83438	8.48500	105.76193			154,423,606,000.00		18,199,600	4,549,900
<b>Total CCT02 SPOT</b>									<b>154,423,606,000.00</b>		<b>18,199,600</b>	<b>4,549,900</b>
<b>Total For CCT02</b>									<b>154,423,606,000.00</b>		<b>18,199,600</b>	<b>4,549,900</b>
CCT03 On 15/03/2025 Spot Bond			9.03500	108.59201	9.03500	108.51251			2,850,444,922,000.00		315,489,200	78,872,300
<b>Total CCT03 SPOT</b>									<b>2,850,444,922,000.00</b>		<b>315,489,200</b>	<b>78,872,300</b>
<b>Total For CCT03</b>									<b>2,850,444,922,000.00</b>		<b>315,489,200</b>	<b>78,872,300</b>
CCT04 On 17/07/2027 Spot Bond			10.07500	10.07500	10.07500	100.84108			1,518,127,195,000.00		150,682,600	98,641,300
<b>Total CCT04 SPOT</b>									<b>1,518,127,195,000.00</b>		<b>150,682,600</b>	<b>98,641,300</b>
<b>Total For CCT04</b>									<b>1,518,127,195,000.00</b>		<b>150,682,600</b>	<b>98,641,300</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.22904			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	102.25131			0.00		0	
<b>Total CGR46 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR46</b>									<b>0.00</b>		<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.36199			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	100.54775			0.00		0	
<b>Total CGR50 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR50</b>									<b>0.00</b>		<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.57161			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	101.29991			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	104.55427	4.77000	102.23000			0.00		0	
<b>Total CLN315 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CLN315</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	101.57500				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	101.36249				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			9.55500	105.24888	9.55500	105.16750				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	109.59252	8.70700	108.68600				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	100.12374				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	103.73134				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			10.67500	104.10725	10.67500	104.01756				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.10652	6.50000	108.31000				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	104.20800				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			6.36000	157.18718	6.36000	157.05829				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			8.47000	151.12602	8.47000	150.97664				0.00	0	100,000,00
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</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 CLN454</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN496 On 04/09/2024 Spot Bond			9.20000	105.72822	9.20000	105.64945				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.94088				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	100.79833				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	102.75500				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>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.47134				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	100.28152				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	101.04270				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.50167				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.83252				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	101.47327				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	100.52350				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	100.42817				0.00	240,000,000	120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
CLN527 On 21/02/2024 Spot Bond					0.00000	102.53392				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	101.36578				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	101.50167				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.38126				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	100.58449				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			9.91500	101.64680	9.91500	101.56532				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	100.31451				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/10/2023 Spot Bond					0.00000	99.91538				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.66616				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	160.17400				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.54063				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 21/08/2026 Spot Bond			9.38500	101.65494	9.38500	106.57525				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			9.43500	104.98522	9.43500	104.90504				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			9.52500	104.08248	9.52500	104.00225				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			9.57500	9.57500	9.57500	325.16643				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.87133				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.92620				0.00	360,000,000	180,000,000
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
CLN55 On 24/11/2024 Spot Bond					0.00000	101.87188				0.00	0	3,000,000,000
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
CLN55 On 17/01/2024 Spot Bond					0.00000	100.71453				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	132.23900				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.92424				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			9.88500	103.07927	9.88500	103.14397				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			9.38500	104.41786	9.38500	104.33853				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.23756				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.88838				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.74171				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.70633				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.92702				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.61500	103.39676	9.61500	103.31632				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.92381				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.92678				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.44063				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.46568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.56878				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.97719				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.49392				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.57362				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	102.01521				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.54291				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.80346				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	101.32891				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	103.18032				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.22968				0.00	398,335,200	199,167,600
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>398,335,200</b>	<b>199,167,600</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>398,335,200</b>	<b>199,167,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			4.78000	155.74323	4.78000	124.65164				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	102.13448				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.17484				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.85059				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			8.85500	8.85500	8.85500	102.44284				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.94121				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.43832				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.32891				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.32891				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.90400				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.44000	8.44000	8.44000	100.53616				0.00	0	180,000,00
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
CLN604 On 05/08/2024 Spot Bond					0.00000	100.09897				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.35533				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.13605				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.60802				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.86811				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.01500	102.73163	9.01500	102.65697				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.42860				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.31821				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	101.62933				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.95087				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	98.26200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.72776				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>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.79534				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.27159				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.66596				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	99.54000				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	102.09297				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.72832				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.68500	61.14332	12.68500	79.77365				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2024 Spot Bond					0.00000	102.08236				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.08500	103.31924	10.08500	103.23640				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	102.08633				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2024 Spot Bond					0.00000	102.05206				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.93153				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.02444				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.37712				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.83397				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.07969				0.00	0	2,000,000.00
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
CLN638 On 19/02/2023 Spot Bond					0.00000	102.10147				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	102.21254				0.00	396,748,200	198,374,100
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>396,748,200</b>	<b>198,374,100</b>
<b>Total For CLN640</b>										<b>0.00</b>	<b>396,748,200</b>	<b>198,374,100</b>
CLN643 On 17/10/2023 Spot Bond					0.00000	100.56151				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.84061				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	101.31304				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	100.41699				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.31448				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.18965				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.78781				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	102.07969				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	102.07969				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	98.99200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.48680				0.00	0	295,400,00
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>295,400,00</b>
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	<b>295,400,00</b>
CLN65: On 13/10/2026 Spot Bond					0.00000	101.18482				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	101.75016				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	101.12700				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	101.34600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	128.06400				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.07700				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.97922				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.11332				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.37194				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.15377				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	102.50493				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	101.91529				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	102.23468				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			5.45647	159.87685	5.45647	129.83055				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			5.45647	159.87685	5.45647	129.83138				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	102.26789				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.35645				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>	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.28390				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.76847				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.00656				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.54972				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.24810				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>	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.27024				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.08777				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.42207				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.42186				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>	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.56789				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.07443				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	101.30483				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	102.46735				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	88.83907				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.34662				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>	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.49692				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>	
CLN70: On 28/02/2023 Spot Bond					0.00000	101.68400				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>	
CLN70: On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.10659				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>	
CLN70: On 12/02/2025 Spot Bond					0.00000	100.19579				0.00	396,748,200	198,374,100
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>396,748,200</b>	<b>198,374,100</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>396,748,200</b>	<b>198,374,100</b>
CLN70: On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.39386				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>	
CLN70: On 19/08/2025 Spot Bond					0.00000	102.40072				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>	
CLN70: On 11/09/2026 Spot Bond					0.00000	102.07539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.28514				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	81.41017				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	81.65060				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	101.38323				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	99.93217				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.29067				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.29067				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.29067				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.45883				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.37926				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.46591				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.78515				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>	
CLN72 On 01/06/2026 Spot Bond					0.00000	101.63256				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>	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.48831				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.22294				0.00	0	300,000,00
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN72 On 21/06/2025 Spot Bond					0.00000	101.22294				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.22294				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.23677				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.23677				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.23677				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>	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.96094				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>	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.98758				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>	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.61885				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 21/12/2027 Spot Bond					0.00000	101.30460				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>	
CLN73: On 11/09/2026 Spot Bond					0.00000	101.39558				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>	
CLN73: On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.89656				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>	
CLN73: On 20/06/2023 Spot Bond					0.00000	101.57578				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.85090				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>	
CLN73: On 20/06/2026 Spot Bond					0.00000	119.42000				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>	
CLN74: On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.64554				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>	
CLN74: On 19/08/2025 Spot Bond					0.00000	102.05754				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>	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.10485				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>	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.25279				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>	
CLN74: On 31/01/2030 Spot Bond					0.00000	99.29700				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.52972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.06689				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 21/12/2023 Spot Bond					0.00000	101.30477				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	100.28826				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.46084				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.89496				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>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.20093				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.64494				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.90352				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.86078				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.29919				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.04848				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.38339				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.35984				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.20093				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.30810				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.76839				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	107.09027				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	84.95336				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	90.69854				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.99510				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	100.29549				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			7.46500	7.46500	7.46500	98.51388				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	101.90551				0.00	0	787,700,00
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>787,700,00</b>
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	<b>787,700,00</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	102.18006				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	100.26285				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	100.26418				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	99.74656				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.27086				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.27380				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.04647				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.19400				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	101.04647				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	110.11144				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	109.94411				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	100.28967				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	100.37900				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.28967				0.00	0	27,400,00
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,400,00</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	<b>27,400,00</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
CLN794 On 31/01/2025 Spot Bond					0.00000	101.17591				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.28967				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.04653				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.28967				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.28980				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	100.29074				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	100.29074				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	102.01334				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	85.70801				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.26498				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	100.57540				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.29221				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.02328				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.27353				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.22858				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.69000	100.27654	8.69000	100.20626				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	101.23538				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.48224				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.28967				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.28989				0.00	0	363,500,00
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>363,500,00</b>
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	<b>363,500,00</b>
CLN816 On 31/01/2027 Spot Bond					0.00000	100.29221				0.00	0	29,200,00
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,200,00</b>
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	<b>29,200,00</b>
CLN817 On 31/01/2030 Spot Bond					0.00000	100.26288				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.28967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.28989				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	101.04653				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.28989				0.00	0	23,400,00
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
CLN825 On 31/07/2025 Spot Bond					0.00000	100.28989				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.28961				0.00	0	23,400,00
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
CLN827 On 31/07/2025 Spot Bond					0.00000	100.28989				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/08/2024 Spot Bond					0.00000	91.02911				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.28967				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/07/2026 Spot Bond					0.00000	106.15053				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>	

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 31/05/2025 Spot Bond					0.00000	101.66410				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>	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.28961				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>	
CLN83 On 31/01/2030 Spot Bond			8.98000	8.98000	8.98000	103.71241				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>	
CLN83 On 31/08/2025 Spot Bond					0.00000	102.00347				0.00	0	28,900,00
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83 On 31/08/2026 Spot Bond					0.00000	102.00360				0.00	0	28,900,00
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83 On 31/08/2027 Spot Bond					0.00000	102.00361				0.00	0	28,900,00
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83 On 31/08/2029 Spot Bond					0.00000	102.00351				0.00	0	28,900,00
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83 On 31/03/2027 Spot Bond					0.00000	101.04653				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	101.30767				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	100.96291				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	97.34000				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	96.77400				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 20/07/2026 Spot Bond					0.00000	96.87200				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	101.60265				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	100.94617				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	100.95660				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.04653				0.00	0	26,500,00
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
CLN84: On 31/03/2027 Spot Bond					0.00000	101.04653				0.00	0	26,500,00
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
CLN84: On 31/03/2029 Spot Bond					0.00000	101.04617				0.00	0	26,500,00
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
CLN85: On 31/07/2025 Spot Bond					0.00000	100.30729				0.00	0	19,300,00
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,300,00</b>
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	<b>19,300,00</b>
CLN85: On 27/09/2028 Spot Bond					0.00000	101.36471				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>	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.31753				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>	
CLN85: On 20/06/2027 Spot Bond					0.00000	101.37672				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>	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.46546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.49362				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	101.38102				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	100.18546				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	86.86681				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.28989				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>	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.38800				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.30344				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.58277				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	111.55855				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.12100				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	102.94300				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN867 On 31/01/2025 Spot Bond					0.00000	100.31768				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.65287				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.25767				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.26021				0.00	0	300,000,00
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN871 On 31/07/2027 Spot Bond					0.00000	100.25888				0.00	0	300,000,00
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.13771				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.00347				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.33868				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.37898				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.37898				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.37393				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.25699				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</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 CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.94121				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.93607				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.45640				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.25619				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.22581				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	81.02170				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	81.02170				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	80.84332				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	80.99193				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			5.67000	5.67000	5.67000	124.76017				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.45849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN89 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>	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.38524				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>	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.28989				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>	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.34842				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.00347				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>	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.04647				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>	
CLN89 On 02/04/2026 Spot Bond					0.00000	100.89492				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>	
CLN89 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>	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.05088				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>	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.55984				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>	
CLN90 On 20/12/2027 Spot Bond			11.00000	11.00000	11.00000	105.75110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN902 On 20/12/2027 Spot Bond					0.00000	101.64700				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 20/12/2027 Spot Bond			10.47000	10.47000	10.47000	104.36010				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.64883				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.54987				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.44863				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	101.82133				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	103.30700				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					0.00000	106.00500				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>	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.59901				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.15310				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.28941				0.00	0	
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.51036				0.00	0	
<b>Total CLN913 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLN913</b>									<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			10.17000	102.89160	10.17000	102.80827			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			10.67500	103.78915	10.67500	103.70022		11,116,146,510,000.00	1,041,325,200	260,331,30	
<b>Total COJ08 SPOT</b>								<b>11,116,146,510,000.00</b>	<b>1,041,325,200</b>	<b>260,331,30</b>	
<b>Total For COJ08</b>								<b>11,116,146,510,000.00</b>	<b>1,041,325,200</b>	<b>260,331,30</b>	
COJG0 On 09/06/2024 Spot Bond			11.26000	100.52359	11.26000	100.43287		127,206,472,000.00	11,297,200	2,824,30	
<b>Total COJG01 SPOT</b>								<b>127,206,472,000.00</b>	<b>11,297,200</b>	<b>2,824,30</b>	
<b>Total For COJG01</b>								<b>127,206,472,000.00</b>	<b>11,297,200</b>	<b>2,824,30</b>	
COT01 On 03/04/2023 Spot Bond			9.63500	103.21988	9.63500	103.13925		39,472,668,000.00	4,096,800	1,024,20	
<b>Total COT01 SPOT</b>								<b>39,472,668,000.00</b>	<b>4,096,800</b>	<b>1,024,20</b>	
<b>Total For COT01</b>								<b>39,472,668,000.00</b>	<b>4,096,800</b>	<b>1,024,20</b>	
COT02 On 03/04/2028 Spot Bond			12.44500	95.36218	12.44500	95.26734		584,915,000,000.00	47,000,000	16,090,000,00	
<b>Total COT02 SPOT</b>								<b>584,915,000,000.00</b>	<b>47,000,000</b>	<b>16,090,000,00</b>	
<b>Total For COT02</b>								<b>584,915,000,000.00</b>	<b>47,000,000</b>	<b>16,090,000,00</b>	
COT03 On 05/06/2028 Spot Bond			11.03500	95.58714	11.03500	95.50255		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	103.03983		0.00	0	794,400,00	
<b>Total DSY02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>794,400,00</b>	
<b>Total For DSY02</b>								<b>0.00</b>	<b>0</b>	<b>794,400,00</b>	
DSY03 On 21/11/2024 Spot Bond			9.78500	9.78500	9.78500	103.38627		0.00	0		
<b>Total DSY03 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For DSY03</b>								<b>0.00</b>	<b>0</b>		
DSY04 On 21/08/2026 Spot Bond					0.00000	102.69464		0.00	0	5,000,00	
<b>Total DSY04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>5,000,00</b>	
<b>Total For DSY04</b>								<b>0.00</b>	<b>0</b>	<b>5,000,00</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.44645		0.00	0	13,800,000,00	
<b>Total DSY05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>13,800,000,00</b>	
<b>Total For DSY05</b>								<b>0.00</b>	<b>0</b>	<b>13,800,000,00</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.64929		0.00	0		
<b>Total DSY06 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For DSY06</b>								<b>0.00</b>	<b>0</b>		
DSY07 On 21/05/2029 Spot Bond					0.00000	101.85615		0.00	0	25,400,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,400,000</b>
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	<b>25,400,000</b>
DTF001 On 28/06/2023 Spot Bond					0.00000	101.02689				0.00	0	600,000,000
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	101.03071				0.00	0	518,900,000
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>518,900,000</b>
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	<b>518,900,000</b>
DTF003 On 14/09/2023 Spot Bond					0.00000	101.28998				0.00	0	510,000,000
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	101.31509				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			7.30000	104.70682	7.30000	104.64421				292,000,000,000,000.00	40,000,000,000	40,000,000,000
<b>Total DV23 SPOT</b>										<b>12,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For DV23</b>										<b>12,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	101.12137	100.00000	100.32722				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	101.12137	100.00000	100.32722				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			9.72000	99.84322	9.72000	99.76600				80,644,896,000.00	8,296,800	2,074,200
<b>Total DV24 SPOT</b>										<b>80,644,896,000.00</b>	<b>8,296,800</b>	<b>2,074,200</b>
<b>Total For DV24</b>										<b>80,644,896,000.00</b>	<b>8,296,800</b>	<b>2,074,200</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	99.87151	9.69000	99.79451				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.87151	9.69000	99.79451				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			9.98500	98.44848	9.98500	98.36902				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			11.08000	95.64606	11.08000	95.56201				4,600,030,416,000.00	415,165,200	103,791,300
<b>Total DV29 SPOT</b>										<b>4,600,030,416,000.00</b>	<b>415,165,200</b>	<b>103,791,300</b>
<b>Total For DV29</b>										<b>4,600,030,416,000.00</b>	<b>415,165,200</b>	<b>103,791,300</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	99.86621	10.10000	99.78603				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.86621	10.10000	99.78603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.99048				0.00	0	8,200,00
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,00</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>8,200,00</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.99727				0.00	8,460,000,000	8,460,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>8,460,000,000</b>	<b>8,460,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>8,460,000,000</b>	<b>8,460,000,00</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.06672				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	99.91627				0.00	10,200,000,000	12,000,000,00
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>12,000,000,00</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>12,000,000,00</b>
DVF28 On 02/02/2028 Spot Bond					0.00000	100.20269				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.93210				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.77269				0.00	8,127,962,000	8,002,462,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>8,127,962,000</b>	<b>8,002,462,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>8,127,962,000</b>	<b>8,002,462,00</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	102.02001				0.00	0	54,500,00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,500,00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>54,500,00</b>
DVFB27 On 31/01/2025 Spot Bond					0.00000	100.15724				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.25054				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 21/08/2023 Spot Bond					0.00000	102.58531				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	102.58531				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.43478				0.00	40,000,000,000	40,000,000,000
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.71317				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.57184				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			9.11000	105.00880	9.11000	104.93131			432,725,000,000,000.00		47,500,000,000	190,000,000,000
<b>Total ECN24 SPOT</b>									<b>12,725,000,000,000.00</b>		<b>47,500,000,000</b>	<b>190,000,000,000</b>
<b>Total For ECN24</b>									<b>12,725,000,000,000.00</b>		<b>47,500,000,000</b>	<b>190,000,000,000</b>
ECN32 On 14/03/2032 Spot Bond			5.77500	117.41294	5.77500	117.32219				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			5.60500	100.99649	5.60500	100.91979			273,524,000,000,000.00		48,800,000,000	195,200,000,000
<b>Total EL037 SPOT</b>									<b>13,524,000,000,000.00</b>		<b>48,800,000,000</b>	<b>195,200,000,000</b>
<b>Total For EL037</b>									<b>13,524,000,000,000.00</b>		<b>48,800,000,000</b>	<b>195,200,000,000</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	148.89758	2.25000	148.82508				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.82000	156.74725	4.82000	156.63817				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.83500	141.12635	4.83500	141.02796				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	135.42324	4.84000	135.32878				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			5.59500	119.17334	5.59500	119.08325				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			5.47500	104.76873	5.47500	104.69026				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	148.89758	2.25000	148.82508				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	183.59736				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	180.62133				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	169.10445				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	140.59404				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	139.62620				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	136.05589				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	126.49069				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	121.79020				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	123.72801				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	102.49076				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	107.95503				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	109.81781				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	112.92791				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.16766				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	111.18130				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			10.09500	102.72296	10.09500	102.63916				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			12.08000	12.08000	12.08000	95.70593				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			12.13000	12.13000	12.13000	99.76540				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			10.18500	10.18500	10.18500	101.39449			279,272,700,000.00	27,420,000	13,710,00	
<b>Total EMM06 SPOT</b>									<b>279,272,700,000.00</b>	<b>27,420,000</b>	<b>13,710,00</b>	
<b>Total For EMM06</b>									<b>279,272,700,000.00</b>	<b>27,420,000</b>	<b>13,710,00</b>	
EMM07 On 10/07/2027 Spot Bond			10.18500	10.18500	10.18500	101.54727			0.00	0	0	
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.18500	12.18500	12.18500	97.77692			0.00	0	0	
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.24500	11.24500	11.24500	99.89175			0.00	0	0	
<b>Total EMM08P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM08P</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
EMM09 On 18/06/2032 Spot Bond			14.68500	14.68500	14.68500	92.64536				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.86553				0.00	340,000,000	170,000,000
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	101.55854				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	101.62578				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.77864				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	102.66509				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	101.62033				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	101.84187				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.46075				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	99.99994				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	101.35633				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</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 EPFC52</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	102.13163			0.00	0	
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.10170			0.00	0	
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.17199			0.00	0	
<b>Total EQT005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.27578			0.00	0	
<b>Total EQT006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.20421			0.00	0	
<b>Total EQT007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>									<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.75967			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>	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.12335			0.00	0	25,600,00
<b>Total EQT010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,600,00</b>
<b>Total For EQT010</b>									<b>0.00</b>	<b>0</b>	<b>25,600,00</b>
EQT01: On 11/11/2023 Spot Bond					0.00000	99.93316			0.00	0	
<b>Total EQT011 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>									<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	99.93019			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	99.92917			0.00	0	
<b>Total EQT013 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT013</b>									<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.82797			0.00	0	
<b>Total ERS3B8 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>									<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.82254			0.00	0	2,600,00

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 ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,00</b>
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	<b>2,600,00</b>
ERS3C On 17/05/2025 Spot Bond					0.00000	99.82515				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.81974				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.82543				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.87231				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	99.82628				0.00	0	9,900,00
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,900,00</b>
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	<b>9,900,00</b>
ES26 On 02/04/2026 Spot Bond			9.10500	99.51855	9.10500	99.44554			10,845,697,542,000.00	1,191,180,400	2,842,976,400	
<b>Total ES26 SPOT</b>									<b>10,845,697,542,000.00</b>	<b>1,191,180,400</b>	<b>2,842,976,400</b>	
<b>Total For ES26</b>									<b>10,845,697,542,000.00</b>	<b>1,191,180,400</b>	<b>2,842,976,400</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.87512	7.85000	102.80986			0.00	0	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.86500	77.18766	11.91500	76.87239			47,945,629,704,000.00	4,040,929,600	2,534,832,000	
<b>Total ES33 SPOT</b>									<b>17,945,629,704,000.00</b>	<b>4,040,929,600</b>	<b>2,534,832,000</b>	
<b>Total For ES33</b>									<b>17,945,629,704,000.00</b>	<b>4,040,929,600</b>	<b>2,534,832,000</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.11887	7.50000	103.05597			0.00	0	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.32000	74.67997	12.40000	74.16044			27,761,291,712,000.00	2,253,351,600	728,649,600	
<b>Total ES42 SPOT</b>									<b>17,761,291,712,000.00</b>	<b>2,253,351,600</b>	<b>728,649,600</b>	
<b>Total For ES42</b>									<b>17,761,291,712,000.00</b>	<b>2,253,351,600</b>	<b>728,649,600</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.57096	8.50000	102.50061			0.00	0	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond			11.17500	11.17500	11.17500	101.08580				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			14.00500	14.00500	14.00500	94.99726				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	102.39345				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.87743				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	100.27578				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	101.27023				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.85603				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	100.24043				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	99.81582				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.83503				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.92259				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.94449				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</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 FIG05</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.91356			0.00	0	330,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.03353			0.00	0	
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.60892			0.00	0	500,000,00
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB27 On 03/06/2026 Spot Bond			8.76500	106.00012	8.76500	105.92521			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.05668			0.00	0	200,000,00
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	102.20687			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.68500	101.15626	8.68500	101.08540			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	102.51622			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	101.10236			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	101.12015			0.00	0	
<b>Total FRB33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>									<b>0.00</b>	<b>0</b>	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.22162			0.00	1,000,000,000	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRB34</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,000,000,000</b>
FRB35 On 06/02/2028 Spot Bond					0.00000	100.10101				0.00	0	
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			4.62000	327.16862	4.62000	326.94687				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	165.22196				0.00	0	40,000,000
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			4.53000	216.15609	4.53000	216.01117		2,083,800,000,000.00			460,000,000	684,800,000
<b>Total FRBI28 SPOT</b>								<b>2,083,800,000,000.00</b>			<b>460,000,000</b>	<b>684,800,000</b>
<b>Total For FRBI28</b>								<b>2,083,800,000,000.00</b>			<b>460,000,000</b>	<b>684,800,000</b>
FRBI29 On 31/03/2029 Spot Bond			5.03500	5.03500	5.03500	114.82213				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			5.48000	5.48000	5.48000	229.27073				0.00	0	321,000,000
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>321,000,000</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>321,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.61000	97.94609	5.61000	97.87191				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.56000	97.48480	5.56000	97.41113				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.58862	8.58862	8.58862	86.76275				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.57000	8.57000	8.57000	85.95175				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	161.26546				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC17( On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18( On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25( On 17/07/2027 Spot Bond					0.00000	101.86327				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26( On 06/08/2023 Spot Bond					0.00000	100.51798				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>	
FRC28( On 20/12/2023 Spot Bond					0.00000	102.10735				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 27/02/2023 Spot Bond			6.40000	6.40000	6.40000	125.14192				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	99.91125				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 27/02/2023 Spot Bond			6.23000	6.23000	6.23000	122.84514				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>	
FRC29( On 14/05/2024 Spot Bond					0.00000	99.90104				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	99.89997				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	101.76747				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 25/04/2023 Spot Bond					0.00000	100.70904				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.16035				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.04303				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	100.45427				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.75570				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.75747				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	101.26830				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	101.38529				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	101.47272				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.93182				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	101.49907				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	100.26988				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	101.37401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318: On 20/12/2026 Spot Bond					0.00000	99.85177				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>	
FRC320: On 20/12/2024 Spot Bond					0.00000	101.57843				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>	
FRC324: On 20/06/2026 Spot Bond					0.00000	101.39493				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC325: On 02/04/2024 Spot Bond					0.00000	100.90006				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>	
FRC326: On 06/11/2023 Spot Bond					0.00000	100.09769				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>	
FRC330: On 31/05/2024 Spot Bond					0.00000	102.16716				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>	
FRC336: On 25/04/2023 Spot Bond					0.00000	100.81072				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>	
FRC338: On 07/12/2023 Spot Bond					0.00000	101.73713				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>	
FRC340: On 20/02/2024 Spot Bond					0.00000	102.02065				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>	
FRC341: On 20/12/2024 Spot Bond					0.00000	101.65279				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>	
FRC342: On 21/12/2027 Spot Bond					0.00000	101.27699				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34( On 20/12/2025 Spot Bond					0.00000	101.08420				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 27/03/2024 Spot Bond					0.00000	101.76110				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 31/07/2023 Spot Bond					0.00000	100.44058				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 31/07/2023 Spot Bond					0.00000	100.30407				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/07/2023 Spot Bond					0.00000	100.31520				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/08/2023 Spot Bond					0.00000	101.90572				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 02/05/2023 Spot Bond					0.00000	100.32880				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/07/2023 Spot Bond					0.00000	100.40180				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/07/2023 Spot Bond					0.00000	100.33416				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/01/2024 Spot Bond					0.00000	100.32594				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/01/2024 Spot Bond					0.00000	100.32717				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</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 FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.35839				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.27373				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	101.02152				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	100.12534				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.46686				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.81536				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	95.41922				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.99595				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	94.20409				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	94.35868				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	100.43058				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	100.42929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	95.78097				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.48414				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	92.52826				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	92.37366				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	101.29916				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	101.41115				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	98.45384				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	101.90227				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	101.90227				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	101.88057				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	101.88057				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>	

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 07/12/2023 Spot Bond					0.00000	101.85540				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 30/04/2027 Spot Bond					0.00000	100.29212				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	100.44091				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	100.68967				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	99.91942				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	101.22251				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	100.29208				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	100.44244				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			13.95500	13.95500	13.95500	100.20524				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	100.46574				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	100.49454				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/01/2027 Spot Bond					0.00000	100.61457				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.34000	10.34000	10.34000	101.13126				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	0.00000				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	102.67758				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond			12.65500	12.65500	12.65500	103.71892				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			10.33500	10.33500	10.33500	103.08489				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	101.01659				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.76525				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	101.53071				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			10.84500	10.84500	10.84500	104.96452				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	100.29212				0.00	0	28,700,00
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,700,00</b>
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	<b>28,700,00</b>
FRC41: On 30/04/2025 Spot Bond					0.00000	100.31074				0.00	0	28,900,00
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	102.17920				0.00	0	28,900,00

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 FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.32045				0.00	0	28,900,00
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	102.16018				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.10205				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	104.09514				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.31071				0.00	0	26,500,00
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	102.17146				0.00	0	26,500,00
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.31838				0.00	0	26,500,00
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
FRC42: On 30/04/2026 Spot Bond					0.00000	100.29212				0.00	0	10,800,00
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,800,00</b>
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	<b>10,800,00</b>
FRC42: On 27/09/2028 Spot Bond					0.00000	101.36471				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.38845				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.38845				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>	



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 31/08/2025 Spot Bond					0.00000	102.04323				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.29201				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	101.15745				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	101.21415				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 20/06/2027 Spot Bond					0.00000	101.42076				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	100.29218				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	100.30971				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.00368				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	100.29205				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	102.00368				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.10174				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.85256				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.43730				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/01/2030 Spot Bond			9.22500	9.22500	9.22500	104.19180				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.58575				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.60586				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	100.31208				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	102.02330				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	102.02330				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	101.48665				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	101.38500				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	100.28865				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	102.00368				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>	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.62610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC447</b>										<b>0.00</b>	<b>0</b>	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.45863				0.00	0	
<b>Total FRC448 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC448</b>										<b>0.00</b>	<b>0</b>	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.47282				0.00	0	
<b>Total FRC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC449</b>										<b>0.00</b>	<b>0</b>	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.41400				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.23839				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC451 On 28/10/2023 Spot Bond					0.00000	100.11128				0.00	0	60,000,000.00
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000.00</b>
<b>Total For FRC452</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000.00</b>
FRC452 On 29/10/2025 Spot Bond					0.00000	100.11018				0.00	0	2,000,000.00
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
FRI33 On 28/02/2033 Spot Bond			5.12000	109.98981	5.12000	109.91059				0.00	0	40,000.00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000.00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>40,000.00</b>
FRI38 On 31/01/2038 Spot Bond			5.35500	116.67484	5.35500	116.58859				0.00	0	20,000.00
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000.00</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>20,000.00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.60809				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	100.23370				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.37036				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.04116				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	102.46465				0.00	0	16,400,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,400,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>16,400,00</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.47809				0.00	3,300,000,000	3,450,000,00
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>3,450,000,00</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>3,450,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.11404				0.00	2,500,000,000	2,526,700,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,526,700,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,526,700,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.33911				0.00	0	157,400,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>157,400,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>157,400,00</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.43969				0.00	0	27,700,00
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,700,00</b>
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	<b>27,700,00</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.18932				0.00	0	26,700,00
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,700,00</b>
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	<b>26,700,00</b>
FRS100 On 15/01/2024 Spot Bond			4.89800	4.89800	4.89800	104.95501				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	117.00505				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.19260				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			5.46500	115.16270	5.46500	115.07653				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.49500	229.14575	5.49500	228.97433				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.78500	110.89413	5.78500	110.80831				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>	
FRS111 On 07/12/2033 Spot Bond			5.49500	5.49500	5.49500	228.97433				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>	
FRS113 On 31/01/2025 Spot Bond			4.86000	161.68446	4.86000	161.57141				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	114.66836	3.70500	114.59891				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>	
FRS116 On 31/01/2038 Spot Bond			5.40500	115.98461	5.40500	115.89840				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>	
FRS120 On 07/12/2033 Spot Bond			5.61500	226.79133	5.61500	226.61950				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>	
FRS121 On 07/12/2033 Spot Bond			5.66500	225.81889	5.66500	225.64688				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>	
FRS122 On 31/01/2025 Spot Bond			4.04000	164.21202	4.04000	164.10811				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.69500	225.23780	5.69500	225.06570				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>	
FRS124 On 31/01/2038 Spot Bond			5.60500	113.27161	5.60500	113.18558				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>	
FRS125 On 31/03/2028 Spot Bond			4.97000	211.77618	4.97000	211.62671				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>	
FRS127 On 31/01/2038 Spot Bond			6.35500	103.74830	6.35500	103.66325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.18000	209.72202	5.18000	209.57044				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.24000	209.13934	5.24000	208.98719				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			6.20500	215.62839	6.20500	215.45483				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.30500	104.35265	6.30500	104.26752				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.60500	5.60500	5.60500	113.18558				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.68500	112.20755	5.68500	112.12161				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.05000	210.99092	5.05000	210.84062				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.97500	219.89988	5.97500	219.72693				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.18000	209.72202	5.18000	209.57044				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.18000	209.72202	5.18000	209.57044				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.58100	215.64309	4.58100	215.49762				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			4.81000	161.83716	4.81000	161.72466				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	206.34943	5.53000	206.19449				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	205.96799	5.57000	205.81270				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			4.78000	161.92888	4.78000	161.81671				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	211.03988	5.04500	210.88966				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	205.71738				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	100.62697				0.00	0	68,800,00
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,800,00</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>68,800,00</b>
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.38846				0.00	0	68,300,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,300,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>68,300,00</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.14468				0.00	0	61,600,00
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,600,00</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>61,600,00</b>
FRS184 On 16/11/2023 Spot Bond					0.00000	189.74427				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	148.70808				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	202.93948				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	238.32380				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.09627				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.10437				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.92588				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>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.84274				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>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.61270				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>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.89536				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 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>	
FRS218 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>	
FRS219 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>	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.75966				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.27699				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	99.89799				0.00	0	110,800,00
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,800,00</b>
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	<b>110,800,00</b>
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond					0.00000	130.58691				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>	
FRS23i 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>	
FRS23k On 13/10/2023 Spot Bond					0.00000	107.88739				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>	
FRS24l On 31/03/2032 Spot Bond					0.00000	106.72895				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>	
FRS24n On 12/12/2025 Spot Bond					0.00000	74.87403				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>	
FRS24o On 09/12/2023 Spot Bond					0.00000	102.17984				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>	
FRS24p On 29/12/2025 Spot Bond					0.00000	118.50200				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>	
FRS24r On 19/01/2024 Spot Bond					0.00000	100.74804				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>	
FRS24s 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>	
FRS25t On 22/02/2024 Spot Bond					0.00000	101.36229				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>	
FRS25u On 02/03/2024 Spot Bond					0.00000	101.63759				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>	
FRS25v 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>	

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 FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	122.71464				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.44906				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 28/02/2031 Spot Bond					0.00000	102.08693				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.14372				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>	
FRS267 On 22/06/2026 Spot Bond					0.00000	125.05941				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>	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.14947				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.14486				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>	
FRS276 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>	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.34218				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>	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.59204				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>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.46022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.19147				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.06000	10.06000	10.06000	101.28544				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.06000	10.06000	10.06000	101.28544				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.39114				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.54895				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.15400	11.15400	11.15400	91.94870				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.09272				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29( On 09/05/2025 Spot Bond					0.00000	108.61933				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	113.52822				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	102.02188				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 06/07/2023 Spot Bond					0.00000	100.86561				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	100.29212				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	99.52008				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	114.93833				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS309</b>									<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			9.18500	9.18500	9.18500	104.94638			0.00	0	
<b>Total FRS310 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>									<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.38077			0.00	0	
<b>Total FRS311 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>									<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond					0.00000	105.83912			0.00	0	
<b>Total FRS312 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>									<b>0.00</b>	<b>0</b>	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.32680			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>	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.39841			0.00	0	
<b>Total FRS314 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>									<b>0.00</b>	<b>0</b>	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRS315 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>									<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	327.87871			0.00	0	
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.64000	329.69106	3.64000	329.49370			0.00	0	34,700,00
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>34,700,00</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>34,700,00</b>
FRS43 On 07/12/2023 Spot Bond			4.00000	4.00000	4.00000	328.55440			0.00	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.10287			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			5.30500	106.81921	5.30500	106.74068			0.00	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.98500	66.57636	4.98500	112.37517			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	164.45223				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			4.21000	4.21000	4.21000	163.57809				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			5.06000	5.06000	5.06000	325.81384				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			7.38000	7.38000	7.38000	103.49832				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.22500	106.08664	8.22500	106.01619				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			8.40500	103.39933	8.40500	103.32880				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.73500	105.84005	8.73500	105.76550				0.00	0	14,903,70
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,903,70</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>14,903,70</b>
FRX27 On 07/03/2027 Spot Bond			8.68500	109.52315	8.68500	109.44602				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			9.46500	103.23259	9.46500	103.15350				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			9.90000	99.60024	9.90000	99.52051				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.25000	100.50312	10.25000	100.42126				0.00	0	7,200,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,00</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
FRX32 On 31/03/2032 Spot Bond			10.42500	104.45602	10.42500	104.36857			31,275,000,000,000.00	3,000,000,000	3,000,000,000
<b>Total FRX32 SPOT</b>									<b>31,275,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For FRX32</b>									<b>31,275,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
FRX45 On 14/04/2045 Spot Bond			11.89000	72.46820	11.89000	72.39925			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.84618			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.76514			0.00	0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.70973			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	101.74737			0.00	0	
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.75844			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>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.46674			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	100.47523			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	101.62350			0.00	0	20,000,000,000
<b>Total GBL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For GBL06</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.09139			0.00	0	
<b>Total GH5A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>									<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.82495			0.00	0	
<b>Total GH5A31 SPOT</b>									<b>0.00</b>	<b>0</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 GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.89220				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.35431				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			4.63500	117.62139	4.63500	117.54154				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.75681				0.00	14,000,000,000	3,500,000,000
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>3,500,000,000</b>
GRT17 On 17/10/2023 Spot Bond			8.67900	104.23585	8.67900	104.16288				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	101.07728				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			7.19500	106.32535	7.19500	106.26343				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.29137				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.50194				0.00	400,000,000	200,000,000
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	102.25843				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	103.14578				0.00	0	68,200,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,200,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>68,200,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.02525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.41952				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.95007				0.00	0	460,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.73682				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	100.59430				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	101.09110				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	101.34907				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	101.07027				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.90044				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	100.25184				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	99.98740				0.00	0	200,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.23749				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	101.47504				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	100.86730				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.71203				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.49059				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.82144				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>	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.40119				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.46411				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	110,000,000,000	50,000,000,00	
<b>Total GRT53 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>110,000,000,000</b>	<b>50,000,000,00</b>	
<b>Total For GRT53</b>									<b>10,000,000,000,000.00</b>	<b>110,000,000,000</b>	<b>50,000,000,00</b>	
GRT54 On 09/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	181,500,000,000	138,500,000,00	
<b>Total GRT54 SPOT</b>									<b>150,000,000,000,000.00</b>	<b>181,500,000,000</b>	<b>138,500,000,00</b>	
<b>Total For GRT54</b>									<b>150,000,000,000,000.00</b>	<b>181,500,000,000</b>	<b>138,500,000,00</b>	
GS000 On 08/11/2023 Spot Bond					0.00000	100.04264				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.81746				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.03957				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For H10T4</b>									<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			8.81500	8.81500	8.81500	101.58734		1,410,400,000,000.00		160,000,000	80,000,00
<b>Total H10T5 SPOT</b>								<b>1,410,400,000,000.00</b>		<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For H10T5</b>								<b>1,410,400,000,000.00</b>		<b>160,000,000</b>	<b>80,000,00</b>
H12T1E On 31/03/2027 Spot Bond					0.00000	101.04653		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>	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.83233		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>	
H12T2Z On 31/07/2027 Spot Bond					0.00000	108.63468		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>	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.44131		0.00		0	
<b>Total H12T24 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For H12T24</b>								<b>0.00</b>		<b>0</b>	
H12T2E On 30/03/2023 Spot Bond					0.00000	100.89348		0.00		0	
<b>Total H12T26 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For H12T26</b>								<b>0.00</b>		<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.27132		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>	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.60380		0.00		0	
<b>Total HC5T6 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For HC5T6</b>								<b>0.00</b>		<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.11976		0.00		0	500,000,00
<b>Total HILB08 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>500,000,00</b>
<b>Total For HILB08</b>								<b>0.00</b>		<b>0</b>	<b>500,000,00</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	102.17763		0.00		0	
<b>Total HILB09 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For HILB09</b>								<b>0.00</b>		<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.49709		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	102.02687		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.51820				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	100.19234				0.00	0	1,500,000.00
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	100.02380				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>	
HWAY2 On 07/12/2023 Spot Bond			4.92000	326.40276	4.92000	326.17366				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.05000	5.05000	5.05000	327.17756			28,473,920,000.00		5,638,400	1,409,600.00
<b>Total HWAY24 SPOT</b>									<b>28,473,920,000.00</b>		<b>5,638,400</b>	<b>1,409,600.00</b>
<b>Total For HWAY24</b>									<b>28,473,920,000.00</b>		<b>5,638,400</b>	<b>1,409,600.00</b>
HWAY3 On 28/08/2030 Spot Bond			10.25000	105.34423	10.25000	105.25842			0.00		0	200,000.00
<b>Total HWAY30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>200,000.00</b>
<b>Total For HWAY30</b>									<b>0.00</b>		<b>0</b>	<b>200,000.00</b>
HWAY3 On 28/02/2033 Spot Bond			5.27000	77.71510	5.27000	111.20450			0.00		0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>		<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.82000	84.40909	11.82000	84.32879			598,482,060,000.00		50,633,000	4,853,454,800.00
<b>Total HWAY34 SPOT</b>									<b>598,482,060,000.00</b>		<b>50,633,000</b>	<b>4,853,454,800.00</b>
<b>Total For HWAY34</b>									<b>598,482,060,000.00</b>		<b>50,633,000</b>	<b>4,853,454,800.00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.53166	100.00000	9.46782			0.00		0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>		<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.88500	83.41062	11.88500	83.33085			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	9.52704	100.00000	9.46322			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
I2025 On 31/01/2025 Spot Bond			3.35500	166.36196	3.36000	166.25007			336,305,200,000,000.00	100,240,000,000	631,749,353,30
<b>Total I2025 SPOT</b>									<b>16,305,200,000,000.00</b>	<b>100,240,000,000</b>	<b>631,749,353,30</b>
<b>Total For I2025</b>									<b>16,305,200,000,000.00</b>	<b>100,240,000,000</b>	<b>631,749,353,30</b>
I2029 On 31/03/2029 Spot Bond			4.16500	120.64995	4.16500	120.57261			204,856,191,400,000.00	49,185,160,000	188,021,399,80
<b>Total I2029 SPOT</b>									<b>14,856,191,400,000.00</b>	<b>49,185,160,000</b>	<b>188,021,399,80</b>
<b>Total For I2029</b>									<b>14,856,191,400,000.00</b>	<b>49,185,160,000</b>	<b>188,021,399,80</b>
I2033 On 28/02/2033 Spot Bond			4.61000	114.99800	4.62000	114.81922			240,047,586,600,000.00	52,071,060,000	405,450,180,00
<b>Total I2033 SPOT</b>									<b>10,047,586,600,000.00</b>	<b>52,071,060,000</b>	<b>405,450,180,00</b>
<b>Total For I2033</b>									<b>10,047,586,600,000.00</b>	<b>52,071,060,000</b>	<b>405,450,180,00</b>
I2038 On 31/01/2038 Spot Bond			4.70500	126.10468	4.70500	126.01808			99,950,844,878,500.00	21,243,537,700	566,719,345,00
<b>Total I2038 SPOT</b>									<b>19,950,844,878,500.00</b>	<b>21,243,537,700</b>	<b>566,719,345,00</b>
<b>Total For I2038</b>									<b>19,950,844,878,500.00</b>	<b>21,243,537,700</b>	<b>566,719,345,00</b>
I2046 On 31/03/2046 Spot Bond			4.70000	112.72888	4.71000	112.47406			193,619,773,080,000.00	41,195,696,400	541,799,851,90
<b>Total I2046 SPOT</b>									<b>13,619,773,080,000.00</b>	<b>41,195,696,400</b>	<b>541,799,851,90</b>
<b>Total For I2046</b>									<b>13,619,773,080,000.00</b>	<b>41,195,696,400</b>	<b>541,799,851,90</b>
I2050 On 31/12/2050 Spot Bond			4.72500	112.52570	4.71000	112.74633			123,442,405,852,500.00	26,125,376,900	407,889,298,50
<b>Total I2050 SPOT</b>									<b>13,442,405,852,500.00</b>	<b>26,125,376,900</b>	<b>407,889,298,50</b>
<b>Total For I2050</b>									<b>13,442,405,852,500.00</b>	<b>26,125,376,900</b>	<b>407,889,298,50</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	99.88272			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.64517			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			4.72000	326.91300	4.72000	326.68882			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.90707			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	100.00300			0.00	0	2,500,000,00
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	99.92786			0.00	0	
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.62407				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.82433				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.85823				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	100.25300				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	100.18029				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	99.77323				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.28244				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.94112				0.00	0	92,300,00
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,300,00</b>
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	<b>92,300,00</b>
IBL148 On 25/08/2023 Spot Bond					0.00000	101.69260				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.73459				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.77662				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>	
IBL159 On 09/02/2023 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 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	100.05535				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.76213				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	100.62930				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	100.64263				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	99.95839				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.93764				0.00	0	2,521,132,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,521,132,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>2,521,132,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.50152				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	100.59339				0.00	0	2,420,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,420,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	<b>2,420,000,00</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	101.76082				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.97855				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	101.30627				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	101.04397				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.73372				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	100.04875				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	99.92591				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.44835				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.13530				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 02/12/2023 Spot Bond					0.00000	101.91665				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.66325				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.61187				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>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.56048				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>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.27552				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.76662				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</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 IBL210</b>									<b>0.00</b>	<b>0</b>	
IBL211 On 21/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.34946			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			6.97500	6.97500	6.97500	101.34759		5,998,500,000,000.00	860,000,000	430,000,000	
<b>Total IBL212 SPOT</b>								<b>5,998,500,000,000.00</b>	<b>860,000,000</b>	<b>430,000,000</b>	
<b>Total For IBL212</b>								<b>5,998,500,000,000.00</b>	<b>860,000,000</b>	<b>430,000,000</b>	
IBL213 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.35508		0.00	0	0	
<b>Total IBL213 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL213</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond			6.97500	6.97500	6.97500	101.34261		0.00	0	0	
<b>Total IBL214 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL214</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.70369		0.00	0	0	
<b>Total IBL215 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL215</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.31459		0.00	0	0	
<b>Total IBL216 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL216</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.22462		0.00	0	0	
<b>Total IBL217 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL217</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond			9.18500	9.18500	9.18500	100.46209		0.00	0	0	
<b>Total IBL218 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL218</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.33471		0.00	0	0	
<b>Total IBL219 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL219</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.53964		0.00	0	0	
<b>Total IBL220 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL220</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total IBL221 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL221</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			7.74500	7.74500	7.74500	102.57997		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 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	100.00008				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	101.95616				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.78714				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.36978				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	99.51481				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.58622				0.00	0	25,700,0€
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,700,0€</b>
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	<b>25,700,0€</b>
IBL229 On 13/06/2025 Spot Bond					0.00000	101.46042				0.00	0	25,700,0€
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,700,0€</b>
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	<b>25,700,0€</b>
IBL230 On 14/06/2027 Spot Bond					0.00000	101.50037				0.00	0	25,700,0€
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,700,0€</b>
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	<b>25,700,0€</b>
IBL231 On 21/06/2025 Spot Bond					0.00000	101.25612				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			8.64500	8.64500	8.64500	101.80265				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.04141				0.00	0	26,500,0€
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,0€</b>
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	<b>26,500,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL234 On 29/06/2027 Spot Bond					0.00000	101.07059				0.00	0	26,500,00
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
IBL235 On 04/07/2024 Spot Bond					0.00000	101.15616				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	98.41310				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.91379				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	100.54661				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.56889				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	100.52301				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	100.32790				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	100.33899				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	100.09431				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			9.55000	9.55000	9.55000	98.59350			5,730,000,000,000.00	600,000,000	400,000,00	
<b>Total IBL244 SPOT</b>									<b>5,730,000,000,000.00</b>	<b>600,000,000</b>	<b>400,000,00</b>	
<b>Total For IBL244</b>									<b>5,730,000,000,000.00</b>	<b>600,000,000</b>	<b>400,000,00</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.82434				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.08959				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			7.69500	102.33438	7.69500	102.26940				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	100.67084				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.04823				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					0.00000	101.71671				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.47718				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.34254				0.00	0	
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL258</b>										<b>0.00</b>	<b>0</b>	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.39403				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.34764				0.00	0	
<b>Total IBL260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL260</b>										<b>0.00</b>	<b>0</b>	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.24272				0.00	0	1,000,000,00
<b>Total IBL261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IBL261</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
IBL262 On 31/01/2028 Spot Bond					0.00000	100.24820				0.00	0	
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.09616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total IBL263 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>									<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total IBL264 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For IBL264</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
IBL60 On 17/02/2024 Spot Bond			9.16000	100.92582	9.16000	100.85215		0.00	0	200,000,000	
<b>Total IBL60 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
<b>Total For IBL60</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.39607		0.00	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			9.22500	102.63177	9.22500	102.55508		4,993,477,740,000.00	541,298,400	235,324,600	
<b>Total IDCG06 SPOT</b>								<b>4,993,477,740,000.00</b>	<b>541,298,400</b>	<b>235,324,600</b>	
<b>Total For IDCG06</b>								<b>4,993,477,740,000.00</b>	<b>541,298,400</b>	<b>235,324,600</b>	
IDCG08 On 13/05/2030 Spot Bond			10.68000	105.77860	10.68000	105.82020		0.00	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			9.78500	105.20959	9.78500	105.12679		0.00	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	100.25588		0.00	0		
<b>Total IDCG13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.56801		0.00	0	26,500,000	
<b>Total IDCG15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>26,500,000</b>	
<b>Total For IDCG15</b>								<b>0.00</b>	<b>0</b>	<b>26,500,000</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.18975		0.00	270,000,000	545,800,000	
<b>Total IDCG16 SPOT</b>								<b>0.00</b>	<b>270,000,000</b>	<b>545,800,000</b>	
<b>Total For IDCG16</b>								<b>0.00</b>	<b>270,000,000</b>	<b>545,800,000</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.04771		0.00	0		
<b>Total IDCG17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.24047		0.00	0	400,000,000	
<b>Total IDCG19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For IDCG19</b>								<b>0.00</b>	<b>0</b>	<b>400,000,000</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
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.85748				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	97.05414				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.53500	101.84236	8.53500	101.77223				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	102.39229				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.03184				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.48461				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.25936				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.25858				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	102.80894				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.02317				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	101.26534				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	101.12133				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.59268				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	100.02394				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	100.02393				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	101.28208				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	101.75043				0.00	0	7,500,000,00
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	100.92280				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	101.46077				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.39403				0.00	0	
<b>Total IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.63991				0.00	0	
<b>Total IPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC40</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.77348				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	203.41463	5.84000	203.25685				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.79885				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	204.35602	5.74000	204.19915				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.77293				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.70414				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.74876				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	101.39946				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.81864				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.15026				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.65341				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.81151				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	99.93116				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 21/12/2024 Spot Bond			8.10000	99.90091	8.10000	99.83556				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>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.82527				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			6.92500	100.41440	6.92500	100.35903				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	101.23273				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			8.15000	103.04705	8.15000	102.97885				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	101.67479				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			8.09000	103.01951	8.09000	102.95182				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	99.91142				0.00	220,000,000	110,000,000
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
IVC208 On 07/06/2023 Spot Bond					0.00000	101.57631				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>	
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			8.45000	8.45000	8.45000	103.13735				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</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 IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			9.15000	9.15000	9.15000	102.61270				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	100.35757				0.00	200,000,000	100,000,000
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IVC213</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	100.27486				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			6.39500	6.39500	6.39500	102.39913				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			8.14500	103.22653	8.14500	103.15863				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			5.47500	101.21578	5.47500	100.57798				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 07/08/2023 Spot Bond					0.00000	100.00000				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	100.31974				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	100.34961				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.75978				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	101.03787				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.71856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			9.15500	9.15500	9.15500	100.34000			0.00	0	
<b>Total IVC227 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>									<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.58123			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			8.13000	8.13000	8.13000	101.26166			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			8.75500	8.75500	8.75500	100.64804		1,400,800,000,000.00	160,000,000	80,000,000	
<b>Total IVC231 SPOT</b>								<b>1,400,800,000,000.00</b>	<b>160,000,000</b>	<b>80,000,000</b>	
<b>Total For IVC231</b>								<b>1,400,800,000,000.00</b>	<b>160,000,000</b>	<b>80,000,000</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.78728			0.00	0	
<b>Total IVC232 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC232</b>									<b>0.00</b>	<b>0</b>	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.58990			0.00	0	
<b>Total IVC234 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC234</b>									<b>0.00</b>	<b>0</b>	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.37689			0.00	0	
<b>Total IVC236 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC236</b>									<b>0.00</b>	<b>0</b>	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.02326			0.00	0	
<b>Total IVC237 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>									<b>0.00</b>	<b>0</b>	
IVC238 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	26,000,000,000
<b>Total IVC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>26,000,000,000</b>
<b>Total For IVC238</b>									<b>0.00</b>	<b>0</b>	<b>26,000,000,000</b>
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.50778			0.00	0	
<b>Total IVZ128 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ128</b>									<b>0.00</b>	<b>0</b>	
IVZ131 On 09/02/2023 Spot Bond			7.85000	7.85000	7.85000	7.85000			0.00	0	
<b>Total IVZ131 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ131</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.79497				0.00	0	
<b>Total IVZ132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ132</b>										<b>0.00</b>	<b>0</b>	
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.75247				0.00	0	
<b>Total IVZ133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ133</b>										<b>0.00</b>	<b>0</b>	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.14994				0.00	0	
<b>Total IVZ134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ134</b>										<b>0.00</b>	<b>0</b>	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.00236				0.00	0	
<b>Total IVZ135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ135</b>										<b>0.00</b>	<b>0</b>	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	97.89722				0.00	0	
<b>Total IVZ136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ136</b>										<b>0.00</b>	<b>0</b>	
IVZ137 On 18/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ137</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.47995				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.72035				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	100.41356				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	100.54973				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.72766				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.27838				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.41415				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.39032				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 18/02/2025 Spot Bond					0.00000	99.76727				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.76050				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.73519				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.90054				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.02846				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.05354				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	99.76812				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	99.76467				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			9.28500	119.66903	9.28500	119.57905				91,862,076,000.00	9,893,600	2,473,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KW01 SPOT</b>										<b>91,862,076,000.00</b>	<b>9,893,600</b>	<b>2,473,40</b>
<b>Total For KW01</b>										<b>91,862,076,000.00</b>	<b>9,893,600</b>	<b>2,473,40</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.93343				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.72605				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.69441				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.69670				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.29467				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.09011				0.00	0	500,000,00
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
LHC02 On 19/07/2027 Spot Bond					0.00000	101.09379				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	99.75383				0.00	140,000,000	70,000,00
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For LRFA4</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.74849				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	99.74315				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	101.76169				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR02 On 17/09/2024 Spot Bond					0.00000	101.90507				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>	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.84592				0.00	300,000,000	150,000,000
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
MBF07 On 28/05/2024 Spot Bond					0.00000	101.74517				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	101.21506				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.75707				0.00	0	150,000,000
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
MBF07 On 30/09/2025 Spot Bond					0.00000	100.94003				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.70624				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	100.33658				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.17769				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.97414				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	101.18742				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	101.37684				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.98640				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			8.53500	8.53500	8.53500	106.06048				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.32950				0.00	0	100,500,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,500,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>100,500,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.01930				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	102.33036				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			9.18500	101.96711	9.18500	101.89167				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	102.99783				0.00	0	200,000,00
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MML04 On 15/03/2028 Spot Bond			9.43500	97.13026	9.43500	97.05155				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	102.37927				0.00	0	2,500,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
MML06 On 25/05/2029 Spot Bond			9.92500	102.57255	9.92500	102.49024				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	102.31080				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.98511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.30375				0.00	0	1,358,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,358,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>1,358,000,00</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.59611				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.60218				0.00	400,000,000	2,140,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>2,140,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>400,000,000</b>	<b>2,140,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	102.81644				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.43932				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.67877				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.69205				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.87080				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.13000	98.14917	9.13000	98.07658				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.78870				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.81963				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	102.60795				0.00	0	3,340,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,340,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>3,340,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.37082				0.00	1,162,440,000	581,220,00
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>1,162,440,000</b>	<b>581,220,00</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>1,162,440,000</b>	<b>581,220,00</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	101.92524				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	102.25590				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	102.96866				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	101.61812				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.99419				0.00	0	100,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	101.91757				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.47843				0.00	0	1,500,000,00
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	99.90169				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	101.94465				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	102.13896				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MWAR06</b>									<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2024 Spot Bond					0.00000	101.92268			0.00	0	
<b>Total MWAR07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>									<b>0.00</b>	<b>0</b>	
MWAR On 22/05/2025 Spot Bond					0.00000	101.92282			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	101.84201			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	101.71110			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	101.20903			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	101.41635			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	101.59239			0.00	0	
<b>Total N7D25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>									<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.75415			0.00	0	
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			9.12000	100.77461	9.12000	100.70217			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			10.06500	101.61619	10.06500	101.53354		1,342,065,087,000.00	133,339,800	66,669,900	
<b>Total NAM04 SPOT</b>								<b>1,342,065,087,000.00</b>	<b>133,339,800</b>	<b>66,669,900</b>	
<b>Total For NAM04</b>								<b>1,342,065,087,000.00</b>	<b>133,339,800</b>	<b>66,669,900</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.51402			0.00	0	65,200,000
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>65,200,000</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>65,200,000</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.26526			0.00	0	15,000,000

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 NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.41164				0.00	0	47,700,00
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,700,00</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	<b>47,700,00</b>
NBG06 On 29/07/2028 Spot Bond					0.00000	100.26340				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	101.34753				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			8.66000	105.02967	8.66000	104.95590				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			8.68500	101.38310	8.68500	101.31247				0.00	0	13,100,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,100,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>13,100,00</b>
NBK17 On 22/04/2026 Spot Bond			8.81500	106.18580	8.81500	106.11034			569,449,000,000.00		64,600,000	64,600,00
<b>Total NBK17A SPOT</b>									<b>569,449,000,000.00</b>		<b>64,600,000</b>	<b>64,600,00</b>
<b>Total For NBK17A</b>									<b>569,449,000,000.00</b>		<b>64,600,000</b>	<b>64,600,00</b>
NBK20 On 01/06/2026 Spot Bond			8.90500	106.15813	8.90500	106.08193				0.00	0	869,600,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>869,600,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>869,600,00</b>
NBK21 On 21/07/2027 Spot Bond			9.01000	106.48096	9.01000	106.40322				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			7.66300	109.91060	7.66300	109.84213				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			8.70500	111.11368	8.70500	111.03524				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			8.50000	8.50000	8.50000	105.15858				0.00	0	110,000,00
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</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
NBK25I On 12/02/2025 Spot Bond					0.00000	101.47700				0.00	0	200,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	85.25300	100.00000	84.68965				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	102.93355				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			8.63000	109.88497	8.63000	109.80806				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			8.60500	100.95877	8.60500	100.89016				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			8.77500	105.42809	8.77500	105.35308				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			8.69000	105.48313	8.69000	105.41001				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			8.46000	103.13449	8.46000	103.06370				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.02184				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.24382				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.79561				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.30327				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.78809				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.62724				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	99.89212				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	100.43809				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.76674				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	100.38052				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	100.55584				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.05903				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.32955				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.28533				0.00	0	157,200,00
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>157,200,00</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>157,200,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.50337				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.42601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5: On 01/08/2029 Spot Bond					0.00000	99.92107				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5: On 24/02/2023 Spot Bond					0.00000	101.65967				0.00	580,000,000	290,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
NBKB6: On 24/02/2025 Spot Bond					0.00000	101.82422				0.00	700,000,000	4,700,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>4,700,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>700,000,000</b>	<b>4,700,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.43169				0.00	8,000,000,000	4,000,000,000
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>4,000,000,000</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>4,000,000,000</b>
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.55423				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.03294				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.15312				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.03000	104.91812	10.03000	104.83306				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	101.29659				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			9.68500	105.03025	9.68500	104.94796			140,172,942,000.00		14,473,200	3,618,300
<b>Total NCLN85 SPOT</b>									<b>140,172,942,000.00</b>		<b>14,473,200</b>	<b>3,618,300</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 NCLN85</b>										<b>140,172,942,000.00</b>	<b>14,473,200</b>	<b>3,618,30</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.30364				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	101.31478				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	101.32888				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	101.74560				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	101.74560				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	102.02054				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.65332				0.00	0	90,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	100.98439				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.86874				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.74904				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.37527				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	102.23239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.09717				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	101.98787				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>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.27852				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.53392				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.75493				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.69332				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	103.64702				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	106.32892				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.49170				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.12565				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.91369				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT111 On 23/04/2027 Spot Bond					0.00000	100.52541				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>	
NGT112 On 10/12/2027 Spot Bond					0.00000	101.77940				0.00	0	200,000,00
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	103.74607				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	101.69268				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.52454				0.00	0	10,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.04165				0.00	0	300,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	105.32437				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.20112				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.99464				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.45789				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	100.48989				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			5.66500	5.66500	5.66500	225.64688				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	215.80960				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			4.11500	4.11500	4.11500	163.87400				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			5.05500	5.05500	5.05500	114.69365				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.45500	5.45500	5.45500	115.21304				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			4.22000	4.22000	4.22000	163.54698				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.10980	3.45000	273.94990				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			4.02000	4.02000	4.02000	164.17060				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	219.41978				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.34000	218.07971	4.34000	217.93683				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			5.47500	89.79682	5.47500	114.94024				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	101.62013				0.00	0	170,400,00

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 NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,400,00</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>170,400,00</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	144.77955				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	100.57169				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	100.78122				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	102.53668				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.83796				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	99.73059				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	151.82623				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	101.18651				0.00	0	86,500,00
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>86,500,00</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>86,500,00</b>
NN04 On 22/02/2024 Spot Bond					0.00000	101.87899				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	101.39132				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	99.91809				0.00	0	135,400,00
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>135,400,00</b>
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	<b>135,400,00</b>
NN048 On 03/03/2023 Spot Bond					0.00000	186.12541				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	187.26321				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.48046				0.00	0	77,400,00
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</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	97.20735				0.00	0	87,100,00
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>87,100,00</b>
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	<b>87,100,00</b>
NN057 On 26/08/2025 Spot Bond					0.00000	89.65565				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.82649				0.00	0	120,200,00
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,200,00</b>
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	<b>120,200,00</b>
NN06 On 12/03/2026 Spot Bond					0.00000	101.52937				0.00	0	77,400,00
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</b>
NN075 On 18/03/2024 Spot Bond					0.00000	96.01582				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	95.02619				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	101.38709				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	101.11773				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	101.35481				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	101.43974				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	101.35481				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	97.41150				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	96.87228				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.33022				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	101.29294				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			10.06500	10.06500	10.06500	101.26417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.56000	9.56000	9.56000	106.30682				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			9.58500	9.58500	9.58500	104.91337				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.03390				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	137.50000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.14000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.22000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	138.94000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	135.63449				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04( On 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 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					0.00000	101.63370				0.00	0	
<b>Total NNF091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF091</b>										<b>0.00</b>	<b>0</b>	
NQ1A1( On 22/05/2052 Spot Bond					0.00000	126.36519				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2052 Spot Bond					0.00000	89.03956				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	102.00456				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2023 Spot Bond					0.00000	101.84643				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2053 Spot Bond					0.00000	101.90059				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1( On 22/05/2052 Spot Bond					0.00000	101.92243				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.51827				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.93391				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	102.05348				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.96612				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.36202				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.69305				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			5.30000	211.45094	5.30000	211.29655				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			10.79500	108.63388	10.79500	108.53979			17,220,620,118,000.00	1,595,240,400	818,810,100	
<b>Total NRA028 SPOT</b>									<b>17,220,620,118,000.00</b>	<b>1,595,240,400</b>	<b>818,810,100</b>	
<b>Total For NRA028</b>									<b>17,220,620,118,000.00</b>	<b>1,595,240,400</b>	<b>818,810,100</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.27706	100.00000	15.17530			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	99.89400			0.00	0	18,300,000	
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,300,000</b>	
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	<b>18,300,000</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.01361			0.00	6,600,000,000	6,600,000,000	
<b>Total NTC26 SPOT</b>									<b>0.00</b>	<b>6,600,000,000</b>	<b>6,600,000,000</b>	
<b>Total For NTC26</b>									<b>0.00</b>	<b>6,600,000,000</b>	<b>6,600,000,000</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.53124			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.01491				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	100.27169				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	102.23531				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	101.49469				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.76381				0.00	150,000,000	150,000,00
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,00</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,00</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	100.67658				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTC38 On 14/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.30632				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			7.95500	110.11547	7.95500	110.04431				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			8.36000	111.56258	8.36000	111.48689				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	101.90217				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.45371				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.74790				0.00	0	5,000,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	101.66775				0.00	0	150,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
OML15 On 28/10/2027 Spot Bond					0.00000	100.26953				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PARS01 On 13/12/2025 Spot Bond					0.00000	101.73033				0.00	0	593,700,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>593,700,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	<b>593,700,00</b>
PARS02 On 13/12/2027 Spot Bond					0.00000	101.75462				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.49328				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.34599				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.52814				0.00	0	500,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	100.90833				0.00	0	100,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	101.85030				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>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 Interest
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.79425				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.83708				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			8.27000	108.76506	8.28500	108.64153			454,861,213,871,000.00	2,352,462,057,300	2,705,832,537,70	
<b>Total R186 SPOT</b>									<b>4,861,213,871,000.00</b>	<b>352,462,057,300</b>	<b>705,832,537,70</b>	
<b>Total For R186</b>									<b>4,861,213,871,000.00</b>	<b>352,462,057,300</b>	<b>705,832,537,70</b>	
R197 On 07/12/2023 Spot Bond			3.65000	329.66517	3.65000	329.46755			384,016,500,000,000.00	105,210,000,000	548,481,500,00	
<b>Total R197 SPOT</b>									<b>4,016,500,000,000.00</b>	<b>105,210,000,000</b>	<b>548,481,500,00</b>	
<b>Total For R197</b>									<b>4,016,500,000,000.00</b>	<b>105,210,000,000</b>	<b>548,481,500,00</b>	
R202 On 07/12/2033 Spot Bond			4.66500	246.25339	4.66500	246.08560			181,103,976,900,000.00	38,821,860,000	120,078,252,40	
<b>Total R202 SPOT</b>									<b>1,103,976,900,000.00</b>	<b>38,821,860,000</b>	<b>120,078,252,40</b>	
<b>Total For R202</b>									<b>1,103,976,900,000.00</b>	<b>38,821,860,000</b>	<b>120,078,252,40</b>	
R2023 On 28/02/2023 Spot Bond			7.50000	103.55582	7.50000	103.49222			920,248,712,000,000.00	256,033,161,600	144,008,290,40	
<b>Total R2023 SPOT</b>									<b>10,248,712,000,000.00</b>	<b>256,033,161,600</b>	<b>144,008,290,40</b>	
<b>Total For R2023</b>									<b>10,248,712,000,000.00</b>	<b>256,033,161,600</b>	<b>144,008,290,40</b>	
R2030 On 31/01/2030 Spot Bond			9.72500	91.69904	9.74500	91.53288			353,567,279,125,000.00	1,578,772,985,000	1,909,455,203,50	
<b>Total R2030 SPOT</b>									<b>3,567,279,125,000.00</b>	<b>578,772,985,000</b>	<b>909,455,203,50</b>	
<b>Total For R2030</b>									<b>3,567,279,125,000.00</b>	<b>578,772,985,000</b>	<b>909,455,203,50</b>	
R2032 On 31/03/2032 Spot Bond			10.39000	90.63786	10.43500	90.32309			938,229,964,140,000.00	2,400,214,626,000	1,998,781,080,00	
<b>Total R2032 SPOT</b>									<b>18,229,964,140,000.00</b>	<b>400,214,626,000</b>	<b>998,781,080,00</b>	
<b>Total For R2032</b>									<b>18,229,964,140,000.00</b>	<b>400,214,626,000</b>	<b>998,781,080,00</b>	
R2035 On 28/02/2035 Spot Bond			10.93500	90.44950	10.98000	90.10203			250,469,824,574,000.00	1,486,096,920,400	1,744,476,416,70	
<b>Total R2035 SPOT</b>									<b>10,469,824,574,000.00</b>	<b>486,096,920,400</b>	<b>744,476,416,70</b>	
<b>Total For R2035</b>									<b>10,469,824,574,000.00</b>	<b>486,096,920,400</b>	<b>744,476,416,70</b>	
R2037 On 31/01/2037 Spot Bond			11.21500	81.36389	11.25500	81.05148			679,897,567,296,500.00	1,933,116,145,100	1,604,833,255,70	
<b>Total R2037 SPOT</b>									<b>9,897,567,296,500.00</b>	<b>933,116,145,100</b>	<b>604,833,255,70</b>	
<b>Total For R2037</b>									<b>9,897,567,296,500.00</b>	<b>933,116,145,100</b>	<b>604,833,255,70</b>	
R2040 On 31/01/2040 Spot Bond			11.40000	82.47218	11.47500	81.91969			080,074,562,960,000.00	1,410,532,856,400	1,245,237,719,30	
<b>Total R2040 SPOT</b>									<b>10,074,562,960,000.00</b>	<b>410,532,856,400</b>	<b>245,237,719,30</b>	
<b>Total For R2040</b>									<b>10,074,562,960,000.00</b>	<b>410,532,856,400</b>	<b>245,237,719,30</b>	
R2044 On 31/01/2044 Spot Bond			11.47500	78.84834	11.55000	78.29351			499,297,783,515,000.00	1,089,263,423,400	1,228,515,637,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2044 SPOT</b>									<b>19,297,783,515,000.00</b>	<b>089,263,423,400</b>	<b>228,515,637,500</b>
<b>Total For R2044</b>									<b>19,297,783,515,000.00</b>	<b>089,263,423,400</b>	<b>228,515,637,500</b>
R2048 On 28/02/2048 Spot Bond			11.35000	82.53906	11.42500	81.96332			989,108,054,900,000.00	1,316,220,974,000	1,271,571,330,400
<b>Total R2048 SPOT</b>									<b>19,108,054,900,000.00</b>	<b>316,220,974,000</b>	<b>271,571,330,400</b>
<b>Total For R2048</b>									<b>19,108,054,900,000.00</b>	<b>316,220,974,000</b>	<b>271,571,330,400</b>
R209 On 31/03/2036 Spot Bond			10.99500	69.75270	11.04500	69.43084			973,164,826,113,000.00	361,361,057,400	753,648,050,400
<b>Total R209 SPOT</b>									<b>73,164,826,113,000.00</b>	<b>361,361,057,400</b>	<b>753,648,050,400</b>
<b>Total For R209</b>									<b>73,164,826,113,000.00</b>	<b>361,361,057,400</b>	<b>753,648,050,400</b>
R210 On 31/03/2028 Spot Bond			3.84000	223.23714	3.84000	223.09991			396,008,832,000,000.00	103,127,300,000	384,283,671,300
<b>Total R210 SPOT</b>									<b>16,008,832,000,000.00</b>	<b>103,127,300,000</b>	<b>384,283,671,300</b>
<b>Total For R210</b>									<b>16,008,832,000,000.00</b>	<b>103,127,300,000</b>	<b>384,283,671,300</b>
R213 On 28/02/2031 Spot Bond			10.16500	86.09505	10.18000	85.95239			127,371,224,094,000.00	406,037,503,600	1,104,349,814,400
<b>Total R213 SPOT</b>									<b>17,371,224,094,000.00</b>	<b>406,037,503,600</b>	<b>1,04,349,814,400</b>
<b>Total For R213</b>									<b>17,371,224,094,000.00</b>	<b>406,037,503,600</b>	<b>1,04,349,814,400</b>
R214 On 28/02/2041 Spot Bond			11.30000	66.34226	11.38000	65.85301			766,871,090,960,000.00	421,846,999,200	505,132,890,700
<b>Total R214 SPOT</b>									<b>16,871,090,960,000.00</b>	<b>421,846,999,200</b>	<b>505,132,890,700</b>
<b>Total For R214</b>									<b>16,871,090,960,000.00</b>	<b>421,846,999,200</b>	<b>505,132,890,700</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.48280			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.88074			0.00	400,000,000	200,000,000
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For RDFB15</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.19117			0.00	6,500,000,000	6,500,000,000
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>6,500,000,000</b>	<b>6,500,000,000</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>6,500,000,000</b>	<b>6,500,000,000</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.55381			0.00	0	2,200,000,000
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.24324			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	101.62753			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.24187				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB26 On 28/11/2024 Spot Bond					0.00000	102.18232				0.00	1,000,000,000	1,000,000,000
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
RDFB27 On 26/07/2024 Spot Bond					0.00000	101.18513				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	101.23774				0.00	0	5,000,000,000
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.00964				0.00	0	150,000,000
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.27690				0.00	0	48,900,000
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,900,000</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>48,900,000</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.31830				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>	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.51593				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.52963				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.18496				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	95.68335				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	102.24800				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	99.87575				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	102.99070				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	100.38344				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 05/12/2023 Spot Bond					0.00000	102.22757				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	100.02661				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	100.88228				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	101.03054				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>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.34530				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.77861				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.47870				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.29203				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	100.66717				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	101.54331				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES60</b>										<b>0.00</b>	<b>0</b>	
RES61 On 15/12/2027 Spot Bond					0.00000	101.37048				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.23572				0.00	200,000,000	200,000,000
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For RFCA1</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.23148				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	101.28930				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	101.27520				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	101.35272				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	101.33863				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	101.50762				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	101.49355				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RN2027 On 11/07/2027 Spot Bond					0.00000	102.87820				0.00	0	
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			9.40000	101.75825	9.40000	101.68124				17,468,960,000.00	1,858,400	464,600
<b>Total RW23 SPOT</b>										<b>17,468,960,000.00</b>	<b>1,858,400</b>	<b>464,600</b>
<b>Total For RW23</b>										<b>17,468,960,000.00</b>	<b>1,858,400</b>	<b>464,600</b>
RW28 On 10/12/2028 Spot Bond			10.99500	98.63494	10.99500	98.54797				4,861,298,514,000.00	442,137,200	221,068,600
<b>Total RW28 SPOT</b>										<b>4,861,298,514,000.00</b>	<b>442,137,200</b>	<b>221,068,600</b>
<b>Total For RW28</b>										<b>4,861,298,514,000.00</b>	<b>442,137,200</b>	<b>221,068,600</b>
RW31 On 30/06/2031 Spot Bond			11.48000	97.08688	11.48000	96.99760				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.64630				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			10.42500	98.26966	10.42500	98.18739				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	100.38875				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.67549				0.00	1,000,000,000	500,000,000
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBN03</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SBS20 On 15/05/2026 Spot Bond			8.94500	105.53011	8.94500	105.45361				0.00	0	500,000,000
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.40105				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.59500	101.27918	8.59500	101.20972				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</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 SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.92500	99.76766	8.92500	99.69549			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			9.20500	103.70098	9.20500	103.62409		22,828,400,000,000.00	2,480,000,000	1,240,000,00	
<b>Total SBS31 SPOT</b>								<b>22,828,400,000,000.00</b>	<b>2,480,000,000</b>	<b>1,240,000,00</b>	
<b>Total For SBS31</b>								<b>22,828,400,000,000.00</b>	<b>2,480,000,000</b>	<b>1,240,000,00</b>	
SBS34 On 19/09/2024 Spot Bond			8.71500	106.10525	8.71500	106.03027		0.00	0	0	
<b>Total SBS34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS34</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.71000	101.04027	8.71000	100.96890		11,148,800,000,000.00	1,280,000,000	640,000,00	
<b>Total SBS38 SPOT</b>								<b>11,148,800,000,000.00</b>	<b>1,280,000,000</b>	<b>640,000,00</b>	
<b>Total For SBS38</b>								<b>11,148,800,000,000.00</b>	<b>1,280,000,000</b>	<b>640,000,00</b>	
SBS39 On 29/01/2030 Spot Bond			9.95000	99.20864	9.95000	99.12883		159,200,000,000,000.00	16,000,000,000	8,000,000,00	
<b>Total SBS39 SPOT</b>								<b>159,200,000,000,000.00</b>	<b>16,000,000,000</b>	<b>8,000,000,00</b>	
<b>Total For SBS39</b>								<b>159,200,000,000,000.00</b>	<b>16,000,000,000</b>	<b>8,000,000,00</b>	
SBS42 On 12/11/2025 Spot Bond			8.81500	107.06730	8.81500	106.99079		0.00	0	0	
<b>Total SBS42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS42</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.31000	108.43441	9.31000	108.35267		186,200,000,000,000.00	20,000,000,000	10,000,000,00	
<b>Total SBS43 SPOT</b>								<b>186,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>	
<b>Total For SBS43</b>								<b>186,200,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>	
SBS46 On 15/02/2023 Spot Bond			7.66500	99.95801	7.66500	99.89511		0.00	0	0	
<b>Total SBS46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	99.89816		0.00	0	0	
<b>Total SBS47 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS47</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.71500	8.71500	8.71500	101.23281		0.00	0	0	
<b>Total SBS51 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS51</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.66415		0.00	0	34,200,00	
<b>Total SBS52 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>34,200,00</b>	
<b>Total For SBS52</b>								<b>0.00</b>	<b>0</b>	<b>34,200,00</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.29393		0.00	0	107,700,00	

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 SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,700,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>107,700,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.30645				0.00	0	100,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.49136				0.00	0	118,600,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>118,600,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>118,600,00</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.56894				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	100.89863				0.00	5,000,000,000	2,500,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.10916				0.00	0	120,400,00
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,400,00</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>120,400,00</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.25124				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	101.62212				0.00	0	150,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.91188				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.71185				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	100.26179				0.00	480,000,000	240,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.32697				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	99.64899				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.40107				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.52524				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.90499				0.00	0	5,000,000,00
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
SBS77 On 19/10/2027 Spot Bond					0.00000	100.70086				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.63059				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.88418				0.00	0	
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	
SBS80 On 03/02/2028 Spot Bond			9.47500	9.47500	9.47500	98.90596				0.00	0	
<b>Total SBS80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			4.55000	327.34775	4.55000	327.12775				0.00	0	66,100,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,100,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>66,100,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.56500	5.56500	5.56500	227.59715				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.65060				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.03947				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2024 Spot Bond					0.00000	104.00373				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.41388				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	101.69666				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	103.03844				0.00	0	1,620,000,00
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,620,000,00</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	<b>1,620,000,00</b>
SBT108 On 13/07/2027 Spot Bond					0.00000	102.56404				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>	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.47609				0.00	0	540,000,00
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,00</b>
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	<b>540,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	99.93269				0.00	820,000,000	610,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>820,000,000</b>	<b>610,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>820,000,000</b>	<b>610,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.49432				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			9.35500	102.81397	9.35500	102.73653				0.00	0	3,750,000,00
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,750,000,00</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>3,750,000,00</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	100.58678				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.34115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.81716				0.00	0	501,553,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>501,553,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>501,553,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	104.30340				0.00	8,000,000,000	6,100,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>6,100,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>6,100,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	102.03180				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	100.60777				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	100.19739				0.00	0	206,790,00
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>206,790,00</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>206,790,00</b>
SLI7 On 16/08/2028 Spot Bond			9.23500	96.47506	9.23500	96.40409				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	100.13140				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	99.87743				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.87876				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.87465				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	99.87212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.87342				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.87609				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.87197				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.86946				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.87009				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.87075				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	99.86661				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			9.19500	104.36017	9.19500	104.28250				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.80348				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.34933				0.00	150,000,000	150,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>150,000,000</b>	<b>150,000,000</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	100.55561				0.00	0	400,000,000
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SOL02 On 17/10/2027 Spot Bond					0.00000	101.09577				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.31322				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.72111				0.00	0	400,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.74768				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.72332				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.75421				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.59332				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.96187				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	101.83456				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.08127				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	102.35404				0.00	0	300,000,00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SPG01 On 12/07/2025 Spot Bond					0.00000	100.66319				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	100.64536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.17172				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	101.12769				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.86000	4.86000	4.86000	161.57141				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			8.26000	108.79895	8.26000	108.72640				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.67000	88.51311	9.67000	88.44387				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	100.62947				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.67861				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			8.90000	103.84980	8.90000	103.77529				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			5.40500	115.98461	5.40500	115.89840				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	99.04177				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	100.28706				0.00	0	20,000.00
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000.00</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</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
SSN04: On 05/04/2027 Spot Bond					0.00000	101.21414				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			4.68000	4.68000	4.68000	326.79201				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>	
SSN06: On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	163.40708				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			5.60500	5.60500	5.60500	113.18558				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			5.00500	5.00500	5.00500	115.01518				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	211.13500				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.84394				0.00	0	13,000,00
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.82173				0.00	0	13,000,00
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	101.42363				0.00	0	9,500,00
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	101.40194				0.00	0	9,500,00
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	111.98015				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	102.04703				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.31740				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.68852				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.87295				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	101.55368				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	100.10321				0.00	0	71,600,00
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>71,600,00</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>71,600,00</b>
SSN08: On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	228.08786				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	100.40834				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.74208				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	101.63825				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			10.41000	88.54906	10.41000	88.47463				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	101.43174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	211.48130	5.00000	211.33153				0.00	0	115,200,00
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>115,200,00</b>
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	<b>115,200,00</b>
SSN10 On 07/12/2033 Spot Bond			5.72000	224.75492	5.72000	224.58275				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	100.00000				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	95.80947				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 11/03/2023 Spot Bond					0.00000	101.35595				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.56202				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	97.50003				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.26326				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	97.65855				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>	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.64580				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	101.42935				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2025 Spot Bond					0.00000	102.21695				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	108.10813				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			4.76930	111.50462	4.76930	111.42770				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			4.76528	45.85520	4.76528	111.65302				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 28/09/2027 Spot Bond					0.00000	101.25273				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	101.72774				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>	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.38049				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 14/03/2023 Spot Bond					0.00000	101.28532				0.00	0	
<b>Total SSN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN181</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.16253				0.00	0	
<b>Total SSN182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN182</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.52381				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN184</b>										<b>0.00</b>	<b>0</b>	
SST20: On 08/12/2026 Spot Bond					0.00000	102.11346				0.00	0	161,000,00
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>161,000,00</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 SST201</b>									<b>0.00</b>	<b>0</b>	<b>161,000,00</b>
SST202 On 31/08/2027 Spot Bond					0.00000	101.81864			0.00	0	54,600,00
<b>Total SST202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>54,600,00</b>
<b>Total For SST202</b>									<b>0.00</b>	<b>0</b>	<b>54,600,00</b>
STF001 On 01/03/2027 Spot Bond					0.00000	104.84494			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>	
STF002 On 01/02/2026 Spot Bond					0.00000	100.45973			0.00	0	
<b>Total STF002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>									<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.77500	103.86208	8.77500	103.78859		1,998,804,600,000.00	227,784,000	56,946,00	
<b>Total SZ25 SPOT</b>								<b>1,998,804,600,000.00</b>	<b>227,784,000</b>	<b>56,946,00</b>	
<b>Total For SZ25</b>								<b>1,998,804,600,000.00</b>	<b>227,784,000</b>	<b>56,946,00</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.80947			0.00	380,000,000	1,026,265,80
<b>Total T16A10 SPOT</b>									<b>0.00</b>	<b>380,000,000</b>	<b>1,026,265,80</b>
<b>Total For T16A10</b>									<b>0.00</b>	<b>380,000,000</b>	<b>1,026,265,80</b>
T17A11 On 21/02/2024 Spot Bond					0.00000	101.79599			0.00	0	
<b>Total T17A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>									<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.73304			0.00	0	
<b>Total T17A12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>									<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.82875			0.00	360,000,000	180,000,00
<b>Total T17A13 SPOT</b>									<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For T17A13</b>									<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	101.77845			0.00	0	
<b>Total T17A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>									<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.49273			0.00	0	
<b>Total T17A22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>									<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.77845			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			6.90500	104.26489	6.90500	104.20720			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.41500	104.50156	7.41500	104.43955				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	101.67145				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					0.00000	101.72114				0.00	0	
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.78962				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.75136				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			8.98500	105.97634	8.98500	103.60078				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.80969				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	99.85731				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.96538				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.70670				0.00	0	200,000,0€
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.01130				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.40338				0.00	5,700,000,000	5,700,000,000
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>5,700,000,000</b>	<b>5,700,000,000</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>5,700,000,000</b>	<b>5,700,000,000</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	101.95399				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	100.60116				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	100.44824				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.47898				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.86966				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.61957				0.00	0	470,000,000
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
TFS169 On 30/11/2024 Spot Bond					0.00000	101.49172				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>	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.37789				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.69303				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.80529				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>	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.23648				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.24264				0.00	0	160,000,00
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.77868				0.00	0	3,033,200,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,033,200,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>3,033,200,00</b>
TH16A On 21/08/2024 Spot Bond			8.18500	104.48509	8.18500	104.41678				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.78975				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.78310				0.00	0	700,000,00
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
TH16A On 21/08/2024 Spot Bond			5.45500	103.19282	5.45500	103.14756				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.83181				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	102.05226				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.91594				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.90044				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	102.00670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.97792				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.37626				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.56429				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.45369				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.87801				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.84483				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.83377				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.95764				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.90677				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.90013				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.36452				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	102.28272				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	102.23187				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	101.65693				0.00	0	
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.83388				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					0.00000	101.60832				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.98877				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					0.00000	101.90299				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.20999				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.10512				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	101.65472				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					0.00000	101.63618				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			9.10000	104.93911	9.10000	104.86174				0.00	0	500,000,00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	103.57982				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	100.57626				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.75500	103.85882	8.75500	103.78550				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.86313				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	102.16405				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	102.13515				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.42271				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			9.50000	103.81483	9.50000	103.73501			9,082,000,000.00		956,000	550,239,00
<b>Total TN23 SPOT</b>									<b>9,082,000,000.00</b>		<b>956,000</b>	<b>550,239,00</b>
<b>Total For TN23</b>									<b>9,082,000,000.00</b>		<b>956,000</b>	<b>550,239,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	62.96924	100.00000	62.54748				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.43500	99.99140	9.43500	99.91627			9,387,424,956,000.00		994,957,600	1,933,872,70
<b>Total TN25 SPOT</b>									<b>9,387,424,956,000.00</b>		<b>994,957,600</b>	<b>1,933,872,70</b>
<b>Total For TN25</b>									<b>9,387,424,956,000.00</b>		<b>994,957,600</b>	<b>1,933,872,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	21.13639	100.00000	20.99711				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.80500	95.27399	10.80500	95.19094			6,708,988,736,000.00		620,915,200	29,830,723,10

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 TN27 SPOT</b>									<b>6,708,988,736,000.00</b>	<b>620,915,200</b>	<b>29,830,723,10</b>
<b>Total For TN27</b>									<b>6,708,988,736,000.00</b>	<b>620,915,200</b>	<b>29,830,723,10</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.84948	100.00000	12.76341			0.00	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			10.67500	98.36480	10.67500	98.28006			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.30500	99.58198	11.30500	99.49177			0.00	0	25,015,225,40
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,015,225,40</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>25,015,225,40</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.74412	8.00000	117.66803			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.18700	95.18778	12.18700	95.09450			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.56000	90.98359	12.56000	90.89229		288,880,000,000.00	23,000,000,000	12,136,611,10	
<b>Total TN40 SPOT</b>								<b>18,880,000,000,000.00</b>	<b>23,000,000,000</b>	<b>12,136,611,10</b>	
<b>Total For TN40</b>								<b>18,880,000,000,000.00</b>	<b>23,000,000,000</b>	<b>12,136,611,10</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.72091	10.75000	103.63144		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	100.07660		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	100.02310		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			5.95000	103.53718	5.95000	104.33068		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	101.39493		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.22314				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>	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.23850				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>	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.25965				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3: On 20/06/2026 Spot Bond			7.30500	102.02728	7.30500	101.96697				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>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.67610				0.00	0	10,600,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,600,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>10,600,00</b>
TRA4A: On 13/04/2024 Spot Bond			8.90000	103.44662	8.90000	103.37241				0.00	0	9,300,00
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,300,00</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>9,300,00</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.67610				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			8.31500	103.22486	8.31500	103.15557				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	99.55858				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	101.10676				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	101.33858				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	101.29630				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</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 TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.57085				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	101.57085				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>	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.94184				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	99.44476				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.66082				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.31635				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.77026				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>	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.50218				0.00	0	
<b>Total TWC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC428</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.58402				0.00	0	
<b>Total TWC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC429</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.40611				0.00	0	
<b>Total TWC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC430</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.19665				0.00	0	
<b>Total TWC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC431</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.68646				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC432</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.93761				0.00	0	
<b>Total TWC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC433</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.85518				0.00	0	
<b>Total TWC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC434</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.60630				0.00	0	
<b>Total TWC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC435</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.35337				0.00	0	
<b>Total TWC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC436</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.60500	106.69355	10.60500	106.60222			6,460,599,936,000.00	609,203,200	152,300,800	
<b>Total UG26 SPOT</b>									<b>6,460,599,936,000.00</b>	<b>609,203,200</b>	<b>152,300,800</b>	
<b>Total For UG26</b>									<b>6,460,599,936,000.00</b>	<b>609,203,200</b>	<b>152,300,800</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.88216				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.81816				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	99.88016				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.87149				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>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.88282				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.86949				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2026 Spot Bond			10.14500	10.14500	10.14500	101.87367				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.86949				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.86630				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.85222				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.84957				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>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.85355				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.61713				0.00	300,000,000	150,000,000
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	102.05711				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	99.90744				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.61801				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	102.80182				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	101.89371				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
<b>Total For VKE19</b>									<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.77603			0.00	0	
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.18433			0.00	0	72,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
<b>Total for SPOT</b>									<b>2.24e+017</b>	<b>232,213,301,800</b>	<b>165,850,227,90</b>
<b>Total for SPOT :</b>									<b>2.24e+017</b>	<b>232,213,301,800</b>	<b>165,850,227,90</b>
<b>Total Futures</b>									<b>2.24e+017</b>	<b>232,213,310,607</b>	<b>165,851,497,13</b>
<b>Total Options</b>									<b>9 498 394.52</b>	<b>3,488</b>	<b>111,20</b>
<b>Grand Total:</b>									<b>2.24e+017</b>	<b>232,213,314,095</b>	<b>165,851,608,34</b>