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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/02/2023

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			11.93477	75.13331	12.00929	74.77868			0.00	0	
ES33 On 03/08/2023 Bond Future			12.08110	76.62999	12.15872	76.26843			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.23848	74.36119	12.31944	73.99237			0.00	0	
ES33 On 01/02/2024 Bond Future			12.40899	75.83583	12.49355	75.45956			0.00	0	
ES33 On 02/05/2024 Bond Future			12.60374	73.46788	12.69217	73.08420			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			12.36829	72.25352	12.45811	71.75695			0.00	0	
ES42 On 03/08/2023 Bond Future			12.50426	73.69317	12.59754	73.18686			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.64933	70.89740	12.74639	70.38097			0.00	0	
ES42 On 01/02/2024 Bond Future			12.79848	72.30248	12.89945	71.77565			0.00	0	
ES42 On 02/05/2024 Bond Future			12.97220	69.39904	13.07753	68.86196			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			169.23095	169.23095	169.34600	169.34600			21,492,330.65	127	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/08/2023	Bond Future			170.86161	170.86161	170.97911	170.97911			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.26196	174.26196	174.38165	174.38165			0.00	0	
I2025	On	01/02/2024	Bond Future			175.93793	175.93793	176.05921	176.05921			0.00	0	
I2025	On	02/05/2024	Bond Future			179.25215	179.25215	179.37504	179.37504			0.00	0	
<b>Total I2025 Future</b>												<b>21,492,330.65</b>	<b>127</b>	<b>5,57</b>
<b>Total For I2025</b>												<b>21,492,330.65</b>	<b>127</b>	<b>5,57</b>
I2029	On	04/05/2023	Bond Future			121.38031	121.38031	121.51752	121.51752			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.79797	123.79797	123.93823	123.93823			0.00	0	7
I2029	On	02/11/2023	Bond Future			124.93569	124.93569	125.07843	125.07843			0.00	0	
I2029	On	01/02/2024	Bond Future			127.41525	127.41525	127.56064	127.56064			0.00	0	
I2029	On	02/05/2024	Bond Future			128.46055	128.46055	128.60768	128.60768			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			115.68758	115.68758	115.67500	115.67500			0.00	0	1,54
I2033	On	03/08/2023	Bond Future			117.99177	117.99177	117.97920	117.97920			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			118.92407	118.92407	118.91106	118.91106			0.00	0	
I2033	On	01/02/2024	Bond Future			121.28440	121.28440	121.27091	121.27091			0.00	0	
I2033	On	02/05/2024	Bond Future			122.12034	122.12034	122.10571	122.10571			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
I2038	On	04/05/2023	Bond Future			128.13793	128.13793	128.36669	128.36669			0.00	0	4,62
I2038	On	03/08/2023	Bond Future			128.73256	128.73256	128.96591	128.96591			0.00	0	
I2038	On	02/11/2023	Bond Future			131.29432	131.29432	131.53228	131.53228			0.00	0	
I2038	On	01/02/2024	Bond Future			131.89454	131.89454	132.13628	132.13628			0.00	0	
I2038	On	02/05/2024	Bond Future			134.37764	134.37764	134.62347	134.62347			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
I2046	On	04/05/2023	Bond Future			112.53521	112.53521	112.71371	112.71371			0.00	0	17,30
I2046	On	03/08/2023	Bond Future			114.77675	114.77675	114.95898	114.95898			0.00	0	
I2046	On	02/11/2023	Bond Future			114.97724	114.97724	115.16266	115.16266			0.00	0	
I2046	On	01/02/2024	Bond Future			117.25876	117.25876	117.44774	117.44774			0.00	0	
I2046	On	02/05/2024	Bond Future			117.33687	117.33687	117.52826	117.52826			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
I2050	On	04/05/2023	Bond Future			114.34498	114.34498	114.54402	114.54402			0.00	0	13,21
I2050	On	03/08/2023	Bond Future			114.44423	114.44423	114.64750	114.64750			0.00	0	
I2050	On	02/11/2023	Bond Future			116.72166	116.72166	116.92888	116.92888			0.00	0	
I2050	On	01/02/2024	Bond Future			116.80451	116.80451	117.01494	117.01494			0.00	0	

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			119.00320	119.00320	119.21705	119.21705			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			8.30075	110.74435	8.31753	110.69065		4.32	0.00	0	95,55
R186	On	03/08/2023	Bond Future			8.32966	107.61944	8.34785	107.56489		3.96	0.00	0	
R186	On	02/11/2023	Bond Future			8.36165	109.73592	8.38157	109.68024		3.86	1,426,566.96	13	1,25
R186	On	01/02/2024	Bond Future			8.40169	106.58455	8.42369	106.52759		3.66	0.00	0	
R186	On	02/05/2024	Bond Future			8.49637	108.56262	8.52097	108.50416		3.29	0.00	0	
<b>Total R186 Future</b>												<b>1,426,566.96</b>	<b>13</b>	<b>96,82</b>
R186	On	04/05/2023	Bond Future	8.84	Call			2,028.21000	2.02821	2,064,170	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			372.95000	0.37295	355,210	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,015.85000	1.01585	1,038,830	4.44	0.00	0	25
R186	On	04/05/2023	Bond Future	8.36	Put			880.09000	0.88009	849,370	4.44	0.00	0	25
R186	On	04/05/2023	Bond Future	8.82	Call			1,980.02000	1.98002	2,015,500	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			387.52000	0.38752	369,300	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,004.06000	2.00406	2,039,790	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			380.17000	0.38017	362,200	4.67	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			225.18000	0.22518	216,440	4.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,295.27000	4.29527	4,341,170	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			222.38000	0.22238	213,730	4.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,320.89000	4.32089	4,366,890	4.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			219.46000	0.21946	210,910	4.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,269.52000	4.26952	4,315,330	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,386.56000	3.38656	3,425,960	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			642.15000	0.64215	625,870	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,429.52000	3.42952	3,469,140	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			631.06000	0.63106	615,000	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,729.69000	5.72969	5,778,310	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			221.24000	0.22124	214,180	4.81	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Call			2,905.94000	2.90594	2,942,640	4.40	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Put			785.72000	0.78572	766,740	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,408.02000	3.40802	3,447,530	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			636.58000	0.63658	620,410	4.52	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			749.01000	0.74901	732,040	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,533.52000	3.53352	3,573,610	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			743.80000	0.74380	726,930	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,494.27000	3.49427	3,534,160	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			754.60000	0.75460	737,530	4.34	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,513.71000	3.51371	3,553,700	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	Op Interest
R186	On	02/05/2024	Bond Future	8.00	Call		1,042.27000	1.04227	1,063,190	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,289.28000	2.28928	2,251,740	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,053.07000	1.05307	1,074,130	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,275.96000	2.27596	2,238,560	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,031.53000	1.03153	1,052,320	3.29	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,302.66000	2.30266	2,264,990	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>1,426,566.96</b>	<b>13</b>	<b>100,65</b>
R197	On	04/05/2023	Bond Future			335.57590	335.57590	335.57841	335.57841		0.00	0	30
R197	On	03/08/2023	Bond Future			333.19346	333.19346	333.19604	333.19604		0.00	0	
R197	On	02/11/2023	Bond Future			339.82397	339.82397	339.82627	339.82627		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			250.78497	250.78497	250.67041	250.67041		0.00	0	4,90
R202	On	03/08/2023	Bond Future			250.96443	250.96443	250.84776	250.84776		0.00	0	40
R202	On	02/11/2023	Bond Future			255.95869	255.95869	255.83961	255.83961		0.00	0	
R202	On	01/02/2024	Bond Future			256.10087	256.10087	255.97785	255.97785		0.00	0	
R202	On	02/05/2024	Bond Future			260.92246	260.92246	260.79625	260.79625		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			9.81026	93.37572	9.82190	93.32252	9.47	307,766,373.12	3,296	81,75
R2030	On	03/08/2023	Bond Future			9.90777	91.20621	9.91999	91.15211	9.16	0.00	0	7,45
R2030	On	02/11/2023	Bond Future			10.00387	92.99984	10.01674	92.94462	8.62	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.11162	90.81903	10.12524	90.76256	8.39	0.00	0	
R2030	On	02/05/2024	Bond Future			10.25675	92.50405	10.27124	92.44615	7.78	0.00	0	
<b>Total R2030 Future</b>											<b>307,766,373.12</b>	<b>3,296</b>	<b>89,35</b>
R2030	On	04/05/2023	Bond Future	12.57	Call		11,549.26000	11.54926	11,601,480	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,886.97000	7.88697	7,934,170	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,101.88000	2.10188	2,062,400	9.60	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		9,509.20000	9.50920	9,559,500	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		46.74000	0.04674	43,840	11.35	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		11,281.72000	11.28172	11,333,780	11.35	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		15.18000	0.01518	14,040	11.35	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		3,867.64000	3.86764	3,900,030	10.39	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		12.66000	0.01266	11,680	11.35	0.00	0	35
R2030	On	04/05/2023	Bond Future	10.65	Call		4,248.41000	4.24841	4,282,880	10.50	0.00	0	35
R2030	On	04/05/2023	Bond Future	10.65	Put		561.36000	0.56136	542,630	10.50	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		6,810.06000	6.81006	6,854,480	11.19	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			193.59000	0.19359	184,810	11.19		0.00	0	19
R2030 On 04/05/2023 Bond Future	10.42	Call			3,466.18000	3.46618	3,496,170	10.28		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			117.23000	0.11723	111,230	11.35		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			3,799.60000	3.79960	3,831,600	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			678.76000	0.67876	657,560	10.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,833.57000	3.83357	3,865,770	10.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			669.01000	0.66901	648,010	10.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			784.04000	0.78404	760,830	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			659.39000	0.65939	638,580	10.39		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,647.85000	1.64785	1,663,880	9.69		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			1,839.56000	1.83956	1,802,390	9.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,201.23000	2.20123	2,222,070	9.88		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			1,391.98000	1.39198	1,359,620	9.88		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			443.08000	0.44308	446,780	9.21		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			4,153.48000	4.15348	4,103,980	9.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,222.52000	1.22252	1,234,450	9.53		0.00	0	19
R2030 On 04/05/2023 Bond Future	9.58	Put			2,336.31000	2.33631	2,295,040	9.53		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,404.47000	1.40447	1,418,190	9.60		0.00	0	47
R2030 On 03/08/2023 Bond Future	12.59	Put			123.47000	0.12347	119,430	10.91		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Call			3,604.44000	3.60444	3,633,130	9.68		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			1,510.62000	1.51062	1,485,210	9.68		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,352.71000	4.35271	4,385,000	9.90		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.36	Call			6,697.58000	6.69758	6,738,280	10.55		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,192.37000	1.19237	1,170,560	9.90		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			6,628.46000	6.62846	6,668,960	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			607.05000	0.60705	593,450	10.53		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			595.01000	0.59501	581,610	10.55		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			11,034.21000	11.03421	11,084,270	10.91		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			12,107.76000	12.10776	12,159,090	10.91		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			77.14000	0.07714	74,370	10.91		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			6,663.00000	6.66300	6,703,600	10.54		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			601.00000	0.60100	587,500	10.54		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,556.57000	1.55657	1,534,610	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,862.92000	4.86292	4,895,950	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,579.95000	1.57995	1,557,760	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,892.13000	4.89213	4,925,280	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,568.22000	1.56822	1,546,150	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,921.40000	4.92140	4,954,660	9.44		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			6,406.66000	6.40666	6,444,580	9.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,426.36000	1.42636	1,407,810	9.59		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	01/02/2024	Bond Future	11.35	Call		6.347.70000	6.34770	6,385,440	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,444.67000	1.44467	1,425,940	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,377.30000	6.37730	6,415,130	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,435.63000	1.43563	1,416,990	9.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,163.93000	4.16393	4,127,330	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,357.46000	2.35746	2,378,870	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,141.52000	4.14152	4,105,030	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,320.48000	2.32048	2,341,660	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,186.44000	4.18644	4,149,720	7.67	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,338.93000	2.33893	2,360,230	7.67	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>307,766,373.12</b>	<b>3,296</b>	<b>97,88</b>
R2032	On	04/05/2023	Bond Future			10.47813	88.17122	10.49504	88.08317	12.27	111,007,565.98	1,259	169,52
R2032	On	03/08/2023	Bond Future			10.58228	89.90654	10.59990	89.81691	12.30	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.69379	87.51583	10.71221	87.42440	11.57	0.00	0	
R2032	On	01/02/2024	Bond Future			10.81310	89.23192	10.83239	89.13856	10.48	0.00	0	
R2032	On	02/05/2024	Bond Future			10.96062	86.73157	10.98090	86.63612	10.32	0.00	0	
<b>Total R2032 Future</b>											<b>111,007,565.98</b>	<b>1,259</b>	<b>172,12</b>
R2032	On	04/05/2023	Bond Future	9.80	Call		699.61000	0.69961	711,860	11.80	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,416.95000	4.41695	4,341,150	11.80	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		17.59000	0.01759	16,080	14.78	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		3,347.75000	3.34775	3,393,740	13.06	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		1,066.84000	1.06684	1,030,120	13.28	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.69	Call		2,699.31000	2.69931	2,738,690	12.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put		3,528.96000	3.52896	3,459,050	12.02	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		5,109.60000	5.10960	5,169,720	13.67	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		708.81000	0.70881	680,880	13.67	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,674.59000	13.67459	13,761,130	14.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		1,340.58000	1.34058	1,298,190	13.05	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call		1,630.78000	1.63078	1,657,140	12.33	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put		1,323.96000	1.32396	1,281,900	13.06	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call		3,728.64000	3.72864	3,778,120	13.20	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put		1,152.24000	1.15224	1,113,670	13.20	0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call		3,942.68000	3.94268	3,994,010	13.28	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,487.60000	2.48760	2,524,630	12.72	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		1,840.52000	1.84052	1,789,500	12.72	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put		1,692.51000	1.69251	1,643,840	12.81	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.87	Call		3,280.18000	3.28018	3,325,520	13.03	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		1,357.37000	1.35737	1,314,660	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 Intere
R2032 On 04/05/2023 Bond Future	10.88	Call			3,313.90000	3.31390	3,359,560	13.05		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			770.20000	0.77020	783,630	11.85		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,213.28000	4.21328	4,138,660	11.85		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			1,064.32000	1.06432	1,082,460	12.02		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.30	Put			2,653.51000	2.65351	2,591,820	12.33		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			2,227.39000	2.22739	2,261,370	12.61		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.53	Put			2,045.72000	2.04572	1,991,650	12.61		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			6,902.22000	6.90222	6,963,310	13.92		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,258.52000	1.25852	1,229,980	13.92		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,087.03000	1.08703	1,103,340	11.81		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Put			1,121.87000	1.12187	1,095,590	14.07		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,388.04000	2.38804	2,418,860	12.35		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,370.06000	6.37006	6,296,740	11.81		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,930.17000	3.93017	3,871,360	12.35		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			6,866.00000	6.86600	6,926,930	13.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,268.85000	1.26885	1,240,150	13.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			6,938.49000	6.93849	6,999,740	13.93		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,248.27000	1.24827	1,219,890	13.93		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			7,413.63000	7.41363	7,476,980	14.07		0.00	0	5,00
R2032 On 02/11/2023 Bond Future	11.24	Call			5,035.35000	5.03535	5,086,800	12.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,468.27000	2.46827	2,428,290	12.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			4,973.43000	4.97343	5,024,520	12.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,501.80000	2.50180	2,461,460	12.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			5,004.35000	5.00435	5,055,620	12.27		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,484.98000	2.48498	2,444,820	12.27		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,072.26000	2.07226	2,039,530	11.64		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			6,803.71000	6.80371	6,864,480	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,059.77000	2.05977	2,027,180	11.65		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			6,738.87000	6.73887	6,799,340	11.63		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,084.84000	2.08484	2,051,950	11.63		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			6,771.26000	6.77126	6,831,890	11.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			3,001.09000	3.00109	3,038,940	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,059.01000	5.05901	5,001,410	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			3,022.97000	3.02297	3,061,010	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,032.42000	5.03242	4,975,010	10.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			2,979.29000	2.97929	3,016,960	10.17		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,085.73000	5.08573	5,027,950	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>111,007,565.98</b>	<b>1,259</b>	<b>204,51</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
R2035 On 04/05/2023 Bond Future			10.97871	87.92178	11.04227	87.54862		14.59	64,710,430.08	736	158,13
R2035 On 03/08/2023 Bond Future			11.08629	89.65196	11.15234	89.27165		14.62	0.00	0	2,56
R2035 On 02/11/2023 Bond Future			11.20329	86.91225	11.27201	86.52441		14.29	0.00	0	12
R2035 On 01/02/2024 Bond Future			11.33067	88.61679	11.40229	88.22120		14.02	0.00	0	
R2035 On 02/05/2024 Bond Future			11.47275	85.76026	11.54742	85.35688		13.26	0.00	0	
<b>Total R2035 Future</b>									<b>64,710,430.08</b>	<b>736</b>	<b>160,81</b>
R2035 On 04/05/2023 Bond Future	9.85	Call			302.31000	0.30231	339,720	13.48	0.00	0	38
R2035 On 04/05/2023 Bond Future	11.87	Call			5,619.46000	5.61946	5,897,560	16.27	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,076.65000	3.07665	3,280,550	15.28	0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			4,204.56000	4.20456	3,944,720	14.31	0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			11,469.80000	11.46980	11,822,550	17.54	0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			147.41000	0.14741	127,000	17.54	0.00	0	48
R2035 On 04/05/2023 Bond Future	11.80	Call			5,326.80000	5.32680	5,598,310	16.17	0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			1,048.78000	1.04878	947,130	16.17	0.00	0	1,00
R2035 On 04/05/2023 Bond Future	11.05	Call			2,555.59000	2.55559	2,738,040	15.04	0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			961.60000	0.96160	866,540	16.27	0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			8,213.37000	8.21337	8,534,760	17.12	0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			452.11000	0.45211	400,340	17.12	0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			3,042.83000	3.04283	3,245,410	15.26	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,126.59000	2.12659	1,956,010	15.26	0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			2,199.14000	2.19914	2,024,610	15.22	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			2,102.79000	2.10279	1,933,530	15.28	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,110.65000	3.11065	3,315,850	15.29	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,079.22000	2.07922	1,911,260	15.29	0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,360.26000	1.36026	1,480,320	14.38	0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,004.74000	4.00474	3,751,640	14.38	0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			7,698.21000	7.69821	7,362,460	13.48	0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,002.34000	1.00234	1,098,650	14.13	0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			4,755.83000	4.75583	4,478,980	14.13	0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			1,253.96000	1.25396	1,367,280	14.31	0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,510.37000	2.51037	2,319,660	15.04	0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			2,942.18000	2.94218	3,140,810	15.22	0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			6,568.25000	6.56825	6,829,250	15.87	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,944.70000	1.94470	1,825,390	15.87	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,606.37000	6.60637	6,868,080	15.88	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,929.79000	1.92979	1,811,190	15.88	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,530.19000	6.53019	6,790,470	15.85	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,959.72000	1.95972	1,839,690	15.85	0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,954.34000	3.95434	3,775,730	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 Intert
R2035	On	02/11/2023	Bond Future	11.42	Call		4,756.89000	4.75689	4,966,910	14.75	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		3,930.03000	3.93003	3,752,210	14.75	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,788.18000	4.78818	4,998,990	14.76	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,905.85000	3.90585	3,728,820	14.76	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,725.69000	4.72569	4,934,920	14.74	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,405.84000	7.40584	7,660,470	14.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,271.82000	3.27182	3,130,860	14.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,439.82000	7.43982	7,695,030	14.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,254.51000	3.25451	3,114,130	14.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,473.84000	7.47384	7,729,620	14.94	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,237.30000	3.23730	3,097,490	14.94	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,020.24000	6.02024	5,803,910	13.23	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		4,124.07000	4.12407	4,309,690	13.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,079.57000	6.07957	5,861,810	13.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		4,149.91000	4.14991	4,336,240	13.22	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,049.84000	6.04984	5,832,790	13.22	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		4,175.82000	4.17582	4,362,870	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>64,710,430.08</b>	<b>736</b>	<b>166,80</b>
R2037	On	04/05/2023	Bond Future			11.25461	83.24020	11.32842	82.80436	15.83	99,139,078.20	1,191	57,17
R2037	On	03/08/2023	Bond Future			11.37056	80.62079	11.44720	80.17661	16.70	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.48352	82.20614	11.56306	81.75312	15.54	0.00	0	
R2037	On	01/02/2024	Bond Future			11.60543	79.56306	11.68812	79.10101	16.08	0.00	0	
R2037	On	02/05/2024	Bond Future			11.75010	81.03771	11.83614	80.56673	14.48	0.00	0	
<b>Total R2037 Future</b>											<b>99,139,078.20</b>	<b>1,191</b>	<b>128,26</b>
R2037	On	04/05/2023	Bond Future	11.31	Call		2,551.84000	2.55184	2,764,120	16.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,584.15000	1.58415	1,428,890	17.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,688.48000	2.68848	2,463,360	16.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,799.56000	4.79956	5,100,210	17.37	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,317.25000	1.31725	1,182,060	17.37	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		12,583.41000	12.58341	13,002,250	19.04	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		105.80000	0.10580	88,800	19.04	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,547.95000	3.54795	3,279,760	15.88	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,521.07000	2.52107	2,731,790	16.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,660.29000	2.66029	2,436,730	16.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,582.63000	2.58263	2,796,470	16.36	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,632.18000	2.63218	2,410,180	16.36	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,177.17000	4.17717	4,457,750	17.11	0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call		1,569.01000	1.56901	1,723,880	15.75	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2037	On	04/05/2023	Bond Future	10.95	Put		3,840.43000	3.84043	3,559,460	15.75	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,764.44000	1.76444	1,932,090	15.88	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		6,049.27000	6.04927	6,341,370	17.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,299.68000	2.29968	2,147,600	17.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,086.01000	6.08601	6,378,980	17.97	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,282.65000	2.28265	2,131,440	17.97	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		1,138.87000	1.13887	1,239,040	15.64	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,180.61000	8.18061	7,836,600	15.64	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,122.61000	6.12261	6,416,450	17.98	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,265.54000	2.26554	2,115,200	17.98	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		2,519.25000	2.51925	2,695,150	16.36	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,162.58000	5.16258	4,894,300	16.36	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,455.24000	4.45524	4,690,020	15.92	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,415.89000	4.41589	4,197,650	15.92	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,394.69000	4.39469	4,627,620	15.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,468.82000	4.46882	4,248,730	15.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,425.06000	4.42506	4,658,920	15.91	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,442.42000	4.44242	4,223,260	15.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,066.15000	7.06615	7,355,710	16.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,661.11000	3.66111	3,488,620	16.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,099.46000	7.09946	7,389,710	17.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,642.27000	3.64227	3,470,470	17.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,033.17000	7.03317	7,322,040	16.97	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,680.33000	3.68033	3,507,150	16.97	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,412.58000	6.41258	6,157,290	14.42	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		4,179.30000	4.17930	4,395,830	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,382.13000	6.38213	6,127,680	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		4,205.33000	4.20533	4,422,680	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,351.46000	6.35146	6,097,830	14.43	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		4,153.00000	4.15300	4,368,690	14.42	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>99,139,078.20</b>	<b>1,191</b>	<b>134,46</b>
R2040	On	04/05/2023	Bond Future			11.42383	84.49589	11.51310	83.93230	16.98	159,528,240.32	1,888	51,56
R2040	On	03/08/2023	Bond Future			11.53910	81.65083	11.63176	81.07625	17.96	0.00	0	91,67
R2040	On	02/11/2023	Bond Future			11.65107	83.25640	11.74715	82.67047	16.74	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.77153	80.38352	11.87132	79.78599	17.39	0.00	0	
R2040	On	02/05/2024	Bond Future			11.91302	81.87292	12.01676	81.26393	15.68	0.00	0	
<b>Total R2040 Future</b>											<b>159,528,240.32</b>	<b>1,888</b>	<b>143,30</b>
R2040	On	04/05/2023	Bond Future	10.17	Call		254.11000	0.25411	302,150	15.56	0.00	0	36

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2040 On 04/05/2023 Bond Future	10.17	Put			9,414.61000	9.41461	8,899,060	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			277.61000	0.27761	233,210	20.41		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			2,547.31000	2.54731	2,814,160	17.29		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			1,565.42000	1.56542	1,382,290	18.38		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			1,450.29000	1.45029	1,634,850	16.61		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			5,071.94000	5.07194	4,670,950	16.44		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,050.69000	8.05069	8,521,800	19.63		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			665.81000	0.66581	573,330	19.63		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,146.53000	11.14653	11,665,720	20.41		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,515.88000	2.51588	2,780,700	17.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,103.78000	3.10378	2,805,010	17.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,071.75000	3.07175	2,775,010	17.29		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,707.47000	2.70747	2,984,410	17.38		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,915.73000	2.91573	2,629,080	17.38		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			4,830.89000	4.83089	5,211,350	18.38		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			861.22000	0.86122	988,020	16.16		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,018.96000	6.01896	5,582,170	16.16		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,211.01000	1.21101	1,373,610	16.44		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,574.04000	4.57404	4,195,010	16.61		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,484.49000	2.48449	2,747,270	17.26		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,135.94000	3.13594	2,835,130	17.26		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,648.10000	2.64810	2,445,730	19.09		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,133.61000	6.13361	6,503,540	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,686.87000	2.68687	2,482,220	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,171.72000	6.17172	6,542,790	19.08		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,667.42000	2.66742	2,463,910	19.08		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,209.90000	6.20990	6,582,110	19.09		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,343.24000	4.34324	4,632,290	16.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,243.33000	5.24333	4,946,450	16.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,281.90000	4.28190	4,568,520	16.84		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,305.53000	5.30553	5,006,220	16.84		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,312.39000	4.31239	4,600,220	16.86		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,274.21000	5.27421	4,976,110	16.86		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,435.19000	4.43519	4,199,520	18.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,185.25000	7.18525	7,548,010	18.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,412.91000	4.41291	4,178,140	18.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,117.13000	7.11713	7,478,080	18.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,457.59000	4.45759	4,221,010	18.38		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,151.16000	7.15116	7,513,020	18.39		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			4,531.63000	4.53163	4,814,540	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			6,961.58000	6.96158	6,635,500	15.54		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			4,559.62000	4.55962	4,843,590	15.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,928.46000	6.92846	6,603,440	15.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			4,503.71000	4.50371	4,785,560	15.53		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,994.85000	6.99485	6,667,710	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>159,528,240.32</b>	<b>1,888</b>	<b>147,25</b>
R2044 On 04/05/2023 Bond Future			11.48954	80.84773	11.58387	80.24431		18.19		65,971,747.68	816	55,68
R2044 On 03/08/2023 Bond Future			11.60015	78.05606	11.69798	77.44091		19.28		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.70727	79.59096	11.80863	78.96365		17.99		0.00	0	
R2044 On 01/02/2024 Bond Future			11.82218	76.77135	11.92738	76.13155		18.71		0.00	0	
R2044 On 02/05/2024 Bond Future			11.95646	78.19371	12.06575	77.54162		16.89		0.00	0	
<b>Total R2044 Future</b>										<b>65,971,747.68</b>	<b>816</b>	<b>77,15</b>
R2044 On 04/05/2023 Bond Future	12.25	Call			5,467.20000	5.46720	5,894,650	20.07		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,417.72000	1.41772	1,241,750	20.07		0.00	0	1,75
R2044 On 04/05/2023 Bond Future	11.43	Put			3,399.11000	3.39911	3,068,300	18.52		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,486.72000	3.48672	3,826,040	19.13		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,442.58000	2.44258	2,178,480	19.13		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.00	Call			4,439.03000	4.43903	4,825,330	19.60		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,867.07000	1.86707	1,649,950	19.60		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	11.41	Call			2,349.96000	2.34996	2,618,240	18.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,468.25000	3.46825	3,133,110	18.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,380.21000	2.38021	2,650,660	18.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,433.46000	3.43346	3,100,490	18.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,410.81000	2.41081	2,683,420	18.52		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			4,373.97000	4.37397	4,700,900	19.68		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			4,050.16000	4.05016	3,761,940	19.68		0.00	0	3,07
R2044 On 03/08/2023 Bond Future	12.00	Call			5,245.13000	5.24513	5,606,650	20.10		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,396.21000	3.39621	3,142,580	20.10		0.00	0	4,75
R2044 On 03/08/2023 Bond Future	12.15	Call			5,793.89000	5.79389	6,174,800	20.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,054.00000	3.05400	2,819,760	20.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,831.08000	5.83108	6,213,260	20.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,032.42000	3.03242	2,799,450	20.37		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,868.35000	5.86835	6,251,770	20.39		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,011.00000	3.01100	2,779,270	20.39		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,761.30000	5.76130	5,431,350	18.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,174.07000	4.17407	4,472,730	18.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,728.09000	5.72809	5,399,440	18.07		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,204.26000	4.20426	4,504,230	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 Intere
R2044	On	02/11/2023	Bond Future	11.57	Put		5.694.78000	5.69478	5,367,440	18.09		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,143.69000	4.14369	4,441,050	18.06		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,804.09000	6.80409	7,181,280	19.36		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,780.67000	4.78067	4,518,060	19.36		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,838.11000	6.83811	7,216,290	19.37		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,756.98000	4.75698	4,495,360	19.37		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,871.88000	6.87188	7,251,060	19.38		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,733.12000	4.73312	4,472,500	19.38		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,127.78000	7.12778	6,782,700	16.80		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		4,664.37000	4.66437	4,969,140	16.78		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,195.61000	7.19561	6,848,290	16.78		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		4,692.90000	4.69290	4,998,790	16.79		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,161.62000	7.16162	6,815,420	16.79		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		4,721.50000	4.72150	5,028,510	16.80		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,47</b>
<b>Total For R2044</b>												<b>65,971,747.68</b>	<b>816</b>	<b>95,62</b>
R2048	On	04/05/2023	Bond Future			11.36158	80.13172	11.45060	79.53993	18.93		50,002,193.28	624	235,20
R2048	On	03/08/2023	Bond Future			11.46418	81.67096	11.55643	81.06769	19.03		0.00	0	
R2048	On	02/11/2023	Bond Future			11.56487	78.85711	11.66043	78.24190	18.74		0.00	0	
R2048	On	01/02/2024	Bond Future			11.67022	80.44053	11.76930	79.81314	17.68		0.00	0	13,00
R2048	On	02/05/2024	Bond Future			11.79415	77.47704	11.89704	76.83757	17.22		0.00	0	
<b>Total R2048 Future</b>												<b>50,002,193.28</b>	<b>624</b>	<b>248,20</b>
R2048	On	04/05/2023	Bond Future	11.33	Call		2,551.70000	2.55170	2,824,850	19.08		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,355.31000	3.35531	3,036,670	19.08		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,584.17000	2.58417	2,859,480	19.10		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,320.60000	3.32060	3,004,120	19.10		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,616.85000	2.61685	2,894,310	19.12		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,286.19000	3.28619	2,971,860	19.12		0.00	0	
R2048	On	04/05/2023	Bond Future	10.40	Call		517.91000	0.51791	604,590	17.56		0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		8,033.36000	8.03336	7,528,250	17.56		0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		1,862.43000	1.86243	2,085,360	18.65		0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		4,239.24000	4.23924	3,870,380	18.65		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,012.64000	3.01264	2,791,270	20.41		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,385.63000	6.38563	6,768,730	20.42		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,991.38000	2.99138	2,771,210	20.42		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,424.71000	6.42471	6,808,980	20.44		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,970.49000	2.97049	2,751,490	20.44		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,346.83000	6.34683	6,728,730	20.41		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,433.05000	4.43305	4,732,860	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	11.47	Put		5,667.60000	5.66760	5,352,200	18.70	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,465.07000	4.46507	4,766,170	18.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,633.93000	5.63393	5,319,820	18.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,496.91000	4.49691	4,799,290	18.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,600.17000	5.60017	5,287,340	18.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,626.01000	4.62601	4,373,330	18.51	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,943.54000	6.94354	7,316,260	18.48	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,673.97000	4.67397	4,419,300	18.48	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,979.22000	6.97922	7,352,930	18.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,650.08000	4.65008	4,396,400	18.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,014.64000	7.01464	7,389,350	18.51	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		4,706.55000	4.70655	5,004,230	17.20	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,358.15000	7.35815	7,016,360	17.20	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		4,647.49000	4.64749	4,942,900	17.18	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,430.31000	7.43031	7,086,250	17.18	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		4,676.81000	4.67681	4,973,360	17.19	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,393.97000	7.39397	7,051,050	17.19	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>50,002,193.28</b>	<b>624</b>	<b>251,20</b>
R209	On	04/05/2023	Bond Future			11.02132	68.21615	11.09484	67.83659	16.55	31,652,293.60	464	19,50
R209	On	03/08/2023	Bond Future			11.11906	69.55870	11.19515	69.17179	16.61	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.22182	67.77606	11.30065	67.38150	16.18	14,029,644.42	207	5,40
R209	On	01/02/2024	Bond Future			11.32962	69.10510	11.41133	68.70268	15.92	0.00	0	
R209	On	02/05/2024	Bond Future			11.45767	67.23895	11.54249	66.82878	15.02	0.00	0	
<b>Total R209 Future</b>											<b>45,681,938.02</b>	<b>671</b>	<b>26,70</b>
R209	On	04/05/2023	Bond Future	10.00	Call		319.74000	0.31974	366,270	15.17	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,293.17000	6.29317	5,960,140	15.17	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		381.17000	0.38117	331,280	19.08	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,168.51000	2.16851	2,356,060	16.70	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,222.89000	2.22289	2,413,270	16.74	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,145.00000	2.14500	1,955,820	16.74	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,422.52000	2.42252	2,217,620	16.55	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		3,403.24000	3.40324	3,645,330	17.40	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,363.96000	1.36396	1,226,490	17.40	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,095.59000	7.09559	7,425,260	19.08	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		893.55000	0.89355	996,750	15.77	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,051.76000	4.05176	3,775,400	15.77	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,932.34000	1.93234	2,107,000	16.55	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.09	Put		2,193.41000	2.19341	2,001,400	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	Opt Intert
R209	On	04/05/2023	Bond Future	11.10	Call		2,195.62000	2.19562	2,384,590	16.72	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,169.09000	2.16909	1,978,500	16.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put		7,341.36000	7.34136	7,035,820	15.51	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Put		4,616.23000	4.61623	4,376,910	16.22	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,439.03000	5.43903	5,699,580	17.95	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,856.58000	1.85658	1,730,220	17.95	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,471.57000	5.47157	5,732,870	17.96	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,842.23000	1.84223	1,716,620	17.96	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		890.46000	0.89046	971,830	15.51	0.00	0	1,80
R209	On	03/08/2023	Bond Future	11.95	Call		5,504.33000	5.50433	5,766,370	17.98	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,828.16000	1.82816	1,703,290	17.98	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		2,042.08000	2.04208	2,189,670	16.22	0.00	0	1,80
R209	On	02/11/2023	Bond Future	11.34	Call		3,905.32000	3.90532	4,113,070	16.60	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,709.56000	3.70956	3,522,750	16.60	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,932.16000	3.93216	4,140,720	16.61	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,686.78000	3.68678	3,500,780	16.61	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,878.56000	3.87856	4,085,490	16.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,732.47000	3.73247	3,544,840	16.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,986.51000	2.98651	2,842,010	16.88	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,370.10000	6.37010	6,628,620	16.89	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,970.40000	2.97040	2,826,500	16.89	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,399.91000	6.39991	6,659,020	16.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,954.63000	2.95463	2,811,320	16.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,340.57000	6.34057	6,598,490	16.88	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,619.21000	3.61921	3,809,300	14.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,446.64000	5.44664	5,226,560	14.94	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,642.33000	3.64233	3,833,160	14.95	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,419.80000	5.41980	5,200,460	14.95	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,665.22000	3.66522	3,856,790	14.96	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,392.79000	5.39279	5,174,190	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>45,681,938.02</b>	<b>671</b>	<b>55,60</b>
R210	On	04/05/2023	Bond Future			224.15249	224.15249	224.15313	224.15313		0.00	0	30
R210	On	03/08/2023	Bond Future			228.61732	228.61732	228.61827	228.61827		0.00	0	30
R210	On	02/11/2023	Bond Future			230.00842	230.00842	230.00875	230.00875		0.00	0	
R210	On	01/02/2024	Bond Future			234.57304	234.57304	234.57293	234.57293		0.00	0	
R210	On	02/05/2024	Bond Future			235.76289	235.76289	235.76079	235.76079		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>60</b>



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			10.23559	84.19644	10.26291	84.06826		11.26	38,898,755.28	462	34,14
R213	On	03/08/2023			10.33295	85.85326	10.36148	85.72274		10.93	0.00	0	
R213	On	02/11/2023			10.44220	83.99025	10.47208	83.85711		10.43	30,320,480.25	361	1,51
R213	On	01/02/2024			10.56381	85.63778	10.59520	85.50185		9.63	0.00	0	
R213	On	02/05/2024			10.70561	83.67824	10.73862	83.53946		9.45	0.00	0	
<b>Total R213 Future</b>											<b>69,219,235.53</b>	<b>823</b>	<b>35,65</b>
R213	On	04/05/2023	10.73	Call			3,191.03000	3.19103	3,268,970	12.06	0.00	0	
R213	On	04/05/2023	10.73	Put			1,037.88000	1.03788	987,640	12.06	0.00	0	
R213	On	04/05/2023	10.74	Call			3,222.67000	3.22267	3,301,050	12.07	0.00	0	
R213	On	04/05/2023	10.74	Put			1,024.21000	1.02421	974,410	12.07	0.00	0	
R213	On	04/05/2023	10.75	Call			3,254.59000	3.25459	3,333,410	12.08	0.00	0	
R213	On	04/05/2023	10.75	Put			1,010.84000	1.01084	961,480	12.08	0.00	0	
R213	On	03/08/2023	11.61	Put			932.33000	0.93233	899,010	12.52	0.00	0	
R213	On	03/08/2023	11.62	Call			6,431.78000	6.43178	6,529,200	12.53	0.00	0	
R213	On	03/08/2023	11.62	Put			924.30000	0.92430	891,200	12.53	0.00	0	
R213	On	03/08/2023	11.63	Call			6,465.52000	6.46552	6,563,160	12.54	0.00	0	
R213	On	03/08/2023	11.63	Put			916.18000	0.91618	883,300	12.54	0.00	0	
R213	On	03/08/2023	11.61	Call			6,397.91000	6.39791	6,495,110	12.52	0.00	0	
R213	On	02/11/2023	11.11	Call			4,732.12000	4.73212	4,814,260	11.20	0.00	0	
R213	On	02/11/2023	11.11	Put			1,953.10000	1.95310	1,902,100	11.20	0.00	0	
R213	On	02/11/2023	11.12	Call			4,760.93000	4.76093	4,843,340	11.21	0.00	0	
R213	On	02/11/2023	11.12	Put			1,939.29000	1.93929	1,888,560	11.21	0.00	0	
R213	On	02/11/2023	11.13	Call			4,790.07000	4.79007	4,872,740	11.22	0.00	0	
R213	On	02/11/2023	11.13	Put			1,925.84000	1.92584	1,875,370	11.22	0.00	0	
R213	On	01/02/2024	11.72	Put			1,697.01000	1.69701	1,654,800	10.85	0.00	0	
R213	On	01/02/2024	11.70	Call			6,328.18000	6.32818	6,421,500	10.83	0.00	0	
R213	On	01/02/2024	11.70	Put			1,717.89000	1.71789	1,675,280	10.83	0.00	0	
R213	On	01/02/2024	11.71	Call			6,358.08000	6.35808	6,451,600	10.84	0.00	0	
R213	On	01/02/2024	11.71	Put			1,707.56000	1.70756	1,665,150	10.84	0.00	0	
R213	On	01/02/2024	11.72	Call			6,387.73000	6.38773	6,481,450	10.85	0.00	0	
R213	On	02/05/2024	10.29	Call			2,602.58000	2.60258	2,659,370	9.30	0.00	0	
R213	On	02/05/2024	10.29	Put			4,513.87000	4.51387	4,431,880	9.30	0.00	0	
R213	On	02/05/2024	10.30	Call			2,622.17000	2.62217	2,679,230	9.31	0.00	0	
R213	On	02/05/2024	10.30	Put			4,490.25000	4.49025	4,408,530	9.31	0.00	0	
R213	On	02/05/2024	10.28	Call			2,583.07000	2.58307	2,639,590	9.29	0.00	0	
R213	On	02/05/2024	10.28	Put			4,537.59000	4.53759	4,455,330	9.29	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>											<b>69,219,235.53</b>	<b>823</b>	<b>35,65</b>
R214	On	04/05/2023			11.30740	64.69481	11.39629	64.21942		18.63	32,476,794.62	502	22,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future		11.40307	65.96786	11.49495	65.48327		18.74	0.00	0	2,96
R214	On	02/11/2023	Bond Future		11.50547	63.96738	11.60052	63.47320		18.39	0.00	0	
R214	On	01/02/2024	Bond Future		11.61531	65.22197	11.71376	64.71798		18.14	0.00	0	
R214	On	02/05/2024	Bond Future		11.73542	63.13579	11.83740	62.62213		17.24	0.00	0	
<b>Total R214 Future</b>											<b>32,476,794.62</b>	<b>502</b>	<b>25,88</b>
R214	On	04/05/2023	Bond Future	11.36	Call		2,236.67000	2.23667	2,470,620	18.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,430.09000	2.43009	2,188,650	18.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,264.27000	2.26427	2,499,940	18.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,404.30000	2.40430	2,164,580	18.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,291.90000	2.29190	2,529,300	18.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,378.61000	2.37861	2,140,620	18.88	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,453.67000	5.45367	5,773,300	20.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,160.40000	2.16040	1,995,440	20.20	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,486.07000	5.48607	5,806,630	20.21	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,144.64000	2.14464	1,980,610	20.21	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,421.31000	5.42131	5,740,010	20.18	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,176.27000	2.17627	2,010,380	20.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,468.88000	4.46888	4,219,520	18.67	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,709.63000	3.70963	3,955,470	18.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,442.36000	4.44236	4,194,020	18.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,735.84000	3.73584	3,982,710	18.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,415.98000	4.41598	4,168,670	18.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,683.50000	3.68350	3,928,320	18.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,882.03000	5.88203	6,185,310	18.92	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,770.91000	3.77091	3,570,200	18.92	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,910.96000	5.91096	6,215,020	18.94	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,751.66000	3.75166	3,551,730	18.94	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,939.94000	5.93994	6,244,770	18.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,732.51000	3.73251	3,533,350	18.95	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,802.60000	5.80260	5,533,470	17.22	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		3,924.75000	3.92475	4,167,480	17.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,859.02000	5.85902	5,588,090	17.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		3,948.78000	3.94878	4,192,410	17.21	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,830.61000	5.83061	5,560,580	17.21	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		3,973.15000	3.97315	4,217,680	17.22	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>32,476,794.62</b>	<b>502</b>	<b>25,88</b>
<b>Total for Bond</b>											<b>1,028,422,494.44</b>	<b>11,946</b>	<b>1,376,54</b>
ES26A	On	02/04/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/05/2023 GOVI			887.14200	887.14200	884.11500	884.11500				0.00	0	84
GOVI On 03/08/2023 GOVI			904.59900	904.59900	901.51400	901.51400				0.00	0	
GOVI On 02/11/2023 GOVI			922.39400	922.39400	919.24700	919.24700				0.00	0	
GOVI On 01/02/2024 GOVI			940.50000	940.50000	937.29000	937.29000				0.00	0	
GOVI On 02/05/2024 GOVI			958.03500	958.03500	954.76200	954.76200				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>84</b>
GOVI On 04/05/2023 GOVI	852.86	Call			312,550.00000	31.25500	342,820,000			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			312,450.00000	31.24500	342,720,000			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			312,350.00000	31.23500	342,620,000			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 Intert
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			642,940.00000	64.29400	673,790,000		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			642,840.00000	64.28400	673,690,000		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			643,040.00000	64.30400	673,890,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			334,470.00000	33.44700	365,940,000		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			334,370.00000	33.43700	365,840,000		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			334,270.00000	33.42700	365,740,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			572,900.00000	57.29000	605,000,000		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			573,100.00000	57.31000	605,200,000		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			573,000.00000	57.30000	605,100,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			37,720.00000	3.77200	70,450,000		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			37,920.00000	3.79200	70,650,000		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			37,820.00000	3.78200	70,550,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
AL37	On	04/05/2023	Index Future			887.23900	887.23900	886.77700	886.77700			0.00	0	
AL37	On	03/08/2023	Index Future			904.69700	904.69700	904.22700	904.22700			0.00	0	
AL37	On	02/11/2023	Index Future			922.49400	922.49400	922.01400	922.01400			0.00	0	
AL37	On	01/02/2024	Index Future			940.60200	940.60200	940.11200	940.11200			0.00	0	
AL37	On	02/05/2024	Index Future			958.14000	958.14000	957.63600	957.63600			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			1,023.26100	1,023.26100	1,021.82100	1,021.82100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,043.39600	1,043.39600	1,041.92900	1,041.92900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,063.92100	1,063.92100	1,062.42500	1,062.42500			0.00	0	
AL7T	On	01/02/2024	Index Future			1,084.80500	1,084.80500	1,083.27800	1,083.27800			0.00	0	
AL7T	On	02/05/2024	Index Future			1,105.03100	1,105.03100	1,103.47200	1,103.47200			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	
ALBI On 04/05/2023 Index Future			899.67100	899.67100	896.54800	896.54800				0.00	0	10
ALBI On 03/08/2023 Index Future			917.37400	917.37400	914.19100	914.19100				0.00	0	
ALBI On 02/11/2023 Index Future			935.42000	935.42000	932.17400	932.17400				0.00	0	
ALBI On 01/02/2024 Index Future			953.78200	953.78200	950.47000	950.47000				0.00	0	
ALBI On 02/05/2024 Index Future			971.56500	971.56500	968.18800	968.18800				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			325.30500	325.30500	325.58400	325.58400				0.00	0	65
IGOV On 03/08/2023 Index Future			331.78400	331.78400	332.06900	332.06900				0.00	0	
IGOV On 02/11/2023 Index Future			338.38800	338.38800	338.67800	338.67800				0.00	0	
IGOV On 01/02/2024 Index Future			345.10500	345.10500	345.40100	345.40100				0.00	0	
IGOV On 02/05/2024 Index Future			351.61400	351.61400	351.91300	351.91300				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	7.46000	92.54000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.62500	92.37500	7.64500	92.35500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.62500	92.37500	7.64000	92.36000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.69500	92.30500	7.70500	92.29500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.68500	92.31500	7.70000	92.30000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.68000	92.32000	7.68500	92.31500				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.45000	92.55000	7.46000	92.54000				0.00	0	21
JIBAR F On 20/03/2024 Jibar Future			7.38500	92.61500	7.43500	92.56500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.17500	92.82500	7.22500	92.77500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.18000	92.82000	7.23500	92.76500				0.00	0	
JIBAR F On 18/12/2024 Jibar Future			7.15000	92.85000	7.20500	92.79500				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>1,028,422,494.44</b>	<b>11,946</b>	<b>1,378,56</b>
ABCPI3 On 07/12/2023 Spot Bond			5.00000	326.27607	5.00000	326.19900				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	101.47708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.03303				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			9.33000	102.10708	9.33000	102.08151				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			11.48000	89.83504	11.48000	89.80749				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	101.12096				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	101.89875				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	101.40029				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	101.63469				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	102.87197				0.00	37,800,000,000	19,064,300,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>37,800,000,000</b>	<b>19,064,300,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>37,800,000,000</b>	<b>19,064,300,000</b>
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.49079				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	101.52443				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	103.13267				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	101.97877				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	102.62106				0.00	2,000,000,000	18,800,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>18,800,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>18,800,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.69803				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	100.27907				0.00	11,700,000,000	3,900,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>11,700,000,000</b>	<b>3,900,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>11,700,000,000</b>	<b>3,900,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.46990				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	100.56347				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	100.71843				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.12934				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	101.53138				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	101.37197				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	100.98761				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	100.63831				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	100.64589				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	101.10325				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	101.64560				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	101.69532				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	100.95910				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	100.86663				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	101.21191				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	100.91585				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	99.97742				0.00	0	2,051,500,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,051,500,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>2,051,500,00</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.07717				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	99.97646				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	101.58014				0.00	0	

Contract Details	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	99.97738				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	99.97663				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	101.76676				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	101.28475				0.00	0	2,900,000.00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000.00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000.00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.56870				0.00	2,000,000.000	1,000,000.00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>2,000,000.000</b>	<b>1,000,000.00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>2,000,000.000</b>	<b>1,000,000.00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.16454				0.00	0	56,700.00
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,700.00</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>56,700.00</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.11118				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	102.70475				0.00	0	100,000.00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.84037				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	101.19356				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	101.24360				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			7.92500	7.92500	7.92500	161.10266				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	67.18479	100.00000	67.02771				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			3.65500	3.65500	3.65500	165.41602				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	215.35200				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	235.77247				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			9.16000	9.16000	9.16000	103.48544				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			8.24500	8.24500	8.24500	108.84982				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			8.66000	106.85008	8.66000	106.82506				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			8.65500	110.32657	8.65500	110.30075				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			8.13000	104.81457	8.13000	104.79150				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.00000	103.18151	9.00000	103.15642				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	17.52809	100.00000	17.48886				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 Intere
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.65000	327.16608	4.65000	327.09191				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			11.12000	11.12000	11.12000	100.76297				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	101.47730				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	101.44748				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	200.84414				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	101.39709				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	101.86948				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	99.96489				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	102.72151				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	101.69204				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	100.76346				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	101.60741				0.00	1,480,000,000	740,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,000</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,000</b>
AGRIA1 On 28/10/2025 Spot Bond					0.00000	103.02822				0.00	163,800,000	327,600,000
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>163,800,000</b>	<b>327,600,000</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>163,800,000</b>	<b>327,600,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.12765				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	105.86883				0.00	1,400,000,000	700,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.13425				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	105.41465				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	99.91288				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	100.60771				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	100.62159				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			8.54500	98.18949	8.54500	98.16680				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	100.64260				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	100.71256				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	100.79983				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	100.57089				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	101.90804				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			9.68500	104.82665	9.68500	104.79972				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	101.95293				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	101.97698				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	102.06889				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	102.90993				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	102.33000				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	101.82753				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.97687				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	102.06876				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 Interc
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.71178				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	101.99654				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	102.06355				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	102.02282				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	101.98836				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	102.11471				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	102.07106				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	103.27555				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	102.78066				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			8.55000	104.01265	8.55000	103.98872				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			10.40000	100.58595	10.40000	100.55779				0.00	0	8,749,80
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,749,80</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>8,749,80</b>
AIR05 On 29/05/2030 Spot Bond			11.66500	94.06667	11.66500	94.03721				0.00	0	675,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>675,80</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>675,80</b>
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.92115				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	99.91849				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	102.00131				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	193.95464	6.79000	193.89958				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	101.18731				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	100.50095				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	101.54445				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	100.17367				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	99.75188				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	250.38236	5.51500	250.31981				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	217.16052	6.12500	217.10273				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	206.87885	5.48000	206.82737				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	114.64729	5.50500	114.61859				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	105.30138				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	101.54493				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	101.32745				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	99.95087				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	99.82371				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.80147				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	101.60127				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	101.17702				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	101.38813				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.02734				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 Intere
<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	114.55113				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			5.61500	5.61500	5.61500	105.36536				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	101.45210				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	101.58467				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	100.09987				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	100.97192				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	113.16662	5.61500	113.13795				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	101.40301				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	100.75700				0.00	8,000,000	2,000,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>8,000,000</b>	<b>2,000,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>8,000,000</b>	<b>2,000,000</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.50093				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	101.36568				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	101.36568				0.00	0	

Contract Details	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	101.88454				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	101.67421				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	101.48400				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	101.88609				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	100.97748				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	101.49374				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	101.49374				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	101.64323				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	101.37888				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	101.35070				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	101.49993				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	101.71040				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	104.14238				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	101.24984				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	101.27413				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	101.59285				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	101.40677				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	100.64647				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	100.65025				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			10.14500	10.14500	10.14500	99.65698				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			10.58500	10.58500	10.58500	105.43426				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	100.32780				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	100.36075				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	101.93881				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	101.64767				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	127.59000				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			10.37000	10.37000	10.37000	105.33181				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	101.89389				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	101.40286				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	101.40286				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	101.34903				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			9.94000	98.39028	9.94000	98.36407				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			9.12000	98.22221	9.12000	98.19815				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			9.67000	97.11410	9.67000	97.08891				0.00	0	

Contract Details	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			9.67000	97.11410	9.67000	97.08891				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			8.24500	101.50026	8.24500	101.47761				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			10.19500	101.55185	10.19500	101.52395				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			10.14500	101.55052	10.14500	101.52276				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			9.64500	101.16477	9.64500	101.13845				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			9.64500	101.16477	9.64500	101.13845				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.08145				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	100.33616				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			10.28000	100.56975	10.28000	100.54270				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			10.37000	100.48486	10.37000	100.45679				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			10.23000	100.68477	10.23000	100.65702				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	101.25005				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	100.51266				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	101.77334				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	108.77573				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	100.00000				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	95.94068				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			9.97000	99.67693	9.97000	99.65014				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	100.82419				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	100.68802				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	100.47605				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	100.51342				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	102.21623				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.40840				0.00	1,000,000,000	500,000,00
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	100.37963				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	101.20472				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	94.43114				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	101.39066				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	102.30256				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.00093				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	101.34232				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	102.23055				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.04039				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	101.48509				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	101.58316				0.00	0	

Contract Details	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	101.93936				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	100.20798				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	101.70715				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	100.84805				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	101.15142				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	101.97771				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	99.81618				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	102.03257				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	101.18496				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	101.53696				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	101.58167				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	102.23607				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	98.48550				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	101.14698				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	100.33569				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	100.36707				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	100.66284				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	100.39643				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	101.43261				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	101.44006				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	101.71362				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.10140				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	100.09709				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	99.80671				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	101.16251				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	101.86777				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	101.03390				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	101.63007				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	101.84400				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	100.35905				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	102.08881				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	101.15941				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	101.39532				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	101.41024				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	98.02221				0.00	0	

Contract Details	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	100.34656				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	101.64967				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	101.58387				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			9.37384	9.37384	9.37384	105.10454				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	101.86795				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			10.02500	10.02500	10.02500	100.51514				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	100.37618				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	100.34485				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	100.34521				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	100.43194				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	101.27344				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	101.04287				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.02485				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	100.81015				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.25503				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.63440				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	100.84424				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	100.97287				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	100.97098				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	100.77975				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	100.70040				0.00	1,160,000,000	290,000,000
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>290,000,000</b>
<b>Total For ASN832</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>290,000,000</b>
ASN83: On 14/04/2027 Spot Bond					0.00000	100.70040				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	100.37627				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	101.44771				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	100.51034				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	100.50751				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	100.50751				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	100.52711				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	111.60236				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			6.75000	6.75000	6.75000	100.45247				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			6.80000	6.80000	6.80000	100.45503				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			6.95000	6.95000	6.95000	100.46270				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	100.39096				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	100.38908				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	101.39541				0.00	0	

Contract Details	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	101.42539				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	102.08888				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	100.66557				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	100.36080				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	113.53092				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	106.31928				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	101.65471				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	101.65471				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	101.46609				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	101.53065				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	101.53065				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	101.13160				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	101.32477				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	101.58927				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	101.57436				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	100.31191				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	101.72205				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	100.66194				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	101.23777				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	101.60174				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			10.82000	101.14157	10.82000	101.11213				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	101.55946				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 Interest
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.32959				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	101.38040				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	102.12978				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	102.17067				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	102.12978				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	102.08889				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	102.10934				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	102.14000				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	102.10934				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	102.14000				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	101.66832				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	101.71449				0.00	0	

Contract Details	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	101.51457				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	102.29562				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	101.62660				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	100.35774				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	101.52971				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	101.47453				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	101.42512				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	101.70108				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	101.38422				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	101.39541				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	102.08889				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	100.37792				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	101.60425				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	101.43705				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	101.35070				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	101.07611				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	68.67164				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	100.59485				0.00	200,000,000	100,000,000
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN97: On 20/12/2027 Spot Bond					0.00000	100.51554				0.00	880,000,000	440,000,000
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For ASN974</b>										<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
ASN97: On 24/01/2025 Spot Bond					0.00000	86.64521				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	100.39015				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	100.34409				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	12,000,000,000
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	99.80497				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			6.83000	101.65258	6.83000	101.63383				0.00	0	1,825,70
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,825,70</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>1,825,70</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	101.50787				0.00	400,000,000	200,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	100.46738				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	100.74503				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	101.12236				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.94654				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.15317				0.00	40,000,000	3,020,000,00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>3,020,000,00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>40,000,000</b>	<b>3,020,000,00</b>
BAYA72 On 31/03/2026 Spot Bond			11.57000	11.57000	11.57000	106.08135				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	100.61574				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	101.34467				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	101.43159				0.00	0	

Contract Details	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	100.84737				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	101.45160				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	101.35273				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	101.45719				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	103.33016				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	99.72468				0.00	200,000,000	100,000,000
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BAYA89</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.43832				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	101.27070				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	101.29787				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	101.27018				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	102.05879				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	101.25925				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	100.47935				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	101.35387				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	101.35296				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	101.31450				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	101.49114				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	101.63460				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	101.51911				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	101.49149				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	101.48067				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	101.49114				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	101.49149				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	101.54674				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			8.67500	8.67500	8.67500	100.33718				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	100.19590				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	101.31895				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	100.96145				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	101.28655				0.00	0	



Contract Details	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	100.97255				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	100.30797				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	102.52898				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.02511				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	100.31493				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.59000	103.10552	8.59000	103.08157				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	101.86491				0.00	1,000,000,000	6,000,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.64815				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	101.07453				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	101.09878				0.00	0	25,600,000
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,600,000</b>
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	<b>25,600,000</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.36805				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	100.85296				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	99.87600				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	99.37600				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	74.94900				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	56.28800				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	52.35400				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	100.97178				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	99.80484				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	101.78199				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	100.88526				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	100.84907				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	100.24790				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	101.90702				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	100.06514				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	101.94678				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	101.94902				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	101.14770				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	100.36072				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	101.28681				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	101.25910				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	100.79337				0.00	200,000,000	1,600,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,600,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,600,000,000</b>
CBL30: On 02/11/2024 Spot Bond					0.00000	100.18164				0.00	400,000,000	200,000,000
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CBL31: On 21/11/2025 Spot Bond					0.00000	101.80971				0.00	1,400,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
CCT01 On 23/06/2023 Spot Bond			8.17000	103.30217	8.17000	103.27970				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			8.47000	105.87752	8.47000	105.85339				0.00	0	4,549,900
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,549,900</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>4,549,900</b>
CCT03 On 15/03/2025 Spot Bond			9.02000	108.64714	9.02000	108.62067				0.00	0	78,872,300
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,872,300</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>78,872,300</b>
CCT04 On 17/07/2027 Spot Bond			10.06000	10.06000	10.06000	100.95331				0.00	0	98,641,300
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>98,641,300</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>98,641,300</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.32588				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	102.34459				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	102.45987				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	100.64282				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	100.67072				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	101.39538				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	104.56788	4.77000	102.41900				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	101.82100				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	101.44682				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			9.60500	105.22476	9.60500	105.19750				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	109.61832	8.70700	109.08600				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	100.21653				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	103.80687				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			10.66000	104.15229	10.66000	104.12241				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	113.12651	6.50000	108.78900				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	104.82100				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			6.35500	157.24488	6.35500	157.20192				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			8.46500	151.18985	8.46500	151.14003				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</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 CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			9.25000	105.68317	9.25000	105.65678				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.01672				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	100.88098				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	102.73800				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	101.55046				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	100.35873				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	101.12353				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	101.57874				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	101.90834				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	101.54527				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	100.59864				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	100.50382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.32081				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	101.44522				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	101.57874				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	101.46284				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	100.66381				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			9.90000	101.70585	9.90000	101.67870				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	100.39724				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	99.99143				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	100.75240				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	101.61825				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			9.37000	101.72489	9.37000	101.69958				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.42000	105.04043	9.42000	105.01372				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			9.51000	104.14508	9.51000	104.11835				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			9.56000	9.56000	9.56000	325.59212				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.94861				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.94977				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.80687				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond					0.00000	132.23900				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.00011				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			9.87000	103.13601	9.87000	103.26195				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			9.37000	104.48030	9.37000	104.45387				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	100.21487				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.89740				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	101.82765				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	101.78486				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.00008				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			9.60000	103.45922	9.60000	103.43243				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.00008				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	101.51810				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	101.55221				0.00	0	

Contract Details	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	100.64608				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.05704				0.00	200,000,000	100,000,000
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN579 On 10/05/2024 Spot Bond					0.00000	100.07415				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	101.58025				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	100.65153				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	102.09068				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	103.62327				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	104.87339				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	101.40598				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	103.26047				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	103.31324				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			4.77500	155.80473	4.77500	124.76111				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	102.21029				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	101.25003				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	101.92764				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			8.84000	8.84000	8.84000	102.54072				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	101.01819				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	101.51202				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	101.40598				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	101.40598				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	102.08300				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			8.42500	8.42500	8.42500	100.62558				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	100.17163				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	99.42640				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	103.21830				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	100.68695				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	101.94419				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			9.00000	102.75965	9.00000	102.73478				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	100.50375				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	102.40209				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	101.70673				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	102.02588				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	98.65900				0.00	0	

Contract Details	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	102.80328				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	101.86942				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	100.34529				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	100.73813				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	102.17652				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	98.81572				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			12.63500	61.37658	12.63500	80.10851				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	102.15487				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			10.07000	98.63553	10.07000	103.35161				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	102.16962				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	102.12530				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	101.02191				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	100.09843				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	104.45846				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	101.90788				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	102.16273				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2023 Spot Bond					0.00000	102.18165				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	102.30061				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.63458				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	101.91478				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	101.38920				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	100.49390				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	101.39072				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	102.27235				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	101.86392				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	102.16273				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	102.16273				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	99.49200				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	101.57456				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	101.27895				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	101.82748				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	102.05950				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	100.20207				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	102.46605				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	101.22717				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	102.58602				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	101.99453				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	102.32359				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	159.91669	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	159.91669	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	102.35806				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	102.44997				0.00	20,000,000	10,000,000
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For CLN677</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
CLN679 On 21/12/2026 Spot Bond					0.00000	101.36137				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	101.84048				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	104.09253				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	101.62339				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	101.32343				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	101.34689				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	100.16214				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	101.50779				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	101.50758				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	103.64158				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	101.14764				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	101.38354				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	99.87914				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	101.75571				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	100.27024				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
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	102.49592				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	102.14941				0.00	0	

Contract Details	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	101.36269				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	101.45491				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.00005				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	101.36855				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	101.36855				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	101.36855				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	101.45012				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	101.70317				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	101.29678				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	101.29678				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	101.29678				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	101.31143				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	101.31143				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	101.31143				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	Options Interest
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.38331				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.46727				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2024 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>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.65467				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.93245				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	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>	
CLN739 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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	102.13975				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.19466				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	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>	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.56100				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.61285				0.00	0	

Contract Details	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	102.15485				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	101.38348				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	100.37268				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	101.53585				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	100.96826				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	100.11788				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	100.45664				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	101.39024				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	102.07774				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	100.38205				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	98.60344				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	101.98662				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	102.27285				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	100.33963				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	100.34137				0.00	0	



Contract Details	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	100.35006				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	100.35389				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	101.13160				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	101.26611				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	101.13160				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	100.37453				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	101.05200				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	100.37453				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	101.25736				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	100.37453				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	101.13167				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	100.37453				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	100.37466				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	100.37600				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	100.37600				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	102.09904				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	100.34241				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	100.65959				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	100.37786				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	102.10940				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	100.35354				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	101.30275				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			8.67500	100.36058	8.67500	100.33718				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	101.30997				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	100.56587				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	100.37453				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	100.37475				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	100.37786				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	100.33964				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	100.37453				0.00	0	

Contract Details	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	100.37475				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	101.13166				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	100.37475				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	100.37475				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	100.37444				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	100.37475				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	100.37453				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	106.10489				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	101.73497				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	100.37444				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			8.96500	8.96500	8.96500	103.86878				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	102.08875				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	102.08888				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	102.08889				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	102.08879				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	101.13167				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	101.38497				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.04470				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	99.50700				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	98.97400				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	99.36500				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	101.67880				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.02311				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.03436				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	101.13166				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	101.13167				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	101.13130				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	100.39739				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	101.46021				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	101.39541				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	101.45807				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	101.55201				0.00	0	

Contract Details	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	101.58181				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	101.46770				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	100.32447				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	100.37475				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	101.47000				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	101.38049				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	101.66008				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	102.20800				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	103.21400				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	100.41100				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	100.33283				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	100.33618				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	100.33443				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	102.08875				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	101.41779				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	100.48278				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	100.48278				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	100.44265				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	100.33198				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 Intere
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.01819				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	101.01264				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	100.33094				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			5.66000	5.66000	5.66000	124.90801				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	101.54462				0.00	0	

Contract Details	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	101.46708				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	100.37475				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	101.42810				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	102.08875				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	101.13160				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	100.96822				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			10.98000	10.98000	10.98000	105.92010				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	102.01700				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			10.45500	10.45500	10.45500	104.50745				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	101.73747				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	101.64138				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	101.53419				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	101.92877				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	104.03900				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	106.31100				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	101.68525				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	100.26787				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	100.37426				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	100.59489				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			10.22000	102.90423	10.22000	102.87629				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			10.66000	103.86077	10.66000	103.83114				0.00	0	260,331,30
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,331,30</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>260,331,30</b>
COJG0 On 09/06/2024 Spot Bond			11.31000	100.49466	11.31000	100.46429				0.00	0	2,824,30
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,824,30</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>2,824,30</b>
COT01 On 03/04/2023 Spot Bond			9.68500	103.24009	9.68500	103.21304				0.00	0	1,024,20
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,024,20</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>1,024,20</b>
COT02 On 03/04/2028 Spot Bond			12.43000	95.44653	12.43000	95.41491			137,848,700,000.00	11,090,000,000	27,180,000,00	
<b>Total COT02 SPOT</b>									<b>137,848,700,000.00</b>	<b>11,090,000,000</b>	<b>27,180,000,00</b>	
<b>Total For COT02</b>									<b>137,848,700,000.00</b>	<b>11,090,000,000</b>	<b>27,180,000,00</b>	
COT03 On 05/06/2028 Spot Bond			11.02000	95.67211	11.02000	95.64393				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	100.95671				0.00	0	194,400,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>194,400,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>194,400,00</b>
DSY03 On 21/11/2024 Spot Bond			9.77000	9.77000	9.77000	103.49220				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.64160				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	100.32607				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.61348				0.00	200,000,000	100,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	99.80517				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 Intere
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,400,00</b>
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	<b>25,400,00</b>
DTF001 On 28/06/2023 Spot Bond					0.00000	101.09377				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.10010				0.00	0	518,900,00
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>518,900,00</b>
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	<b>518,900,00</b>
DTF003 On 14/09/2023 Spot Bond					0.00000	101.35819				0.00	0	510,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	101.38461				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			7.35000	104.72585	7.35000	104.70481				0.00	0	40,000,000,00
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	101.38889	100.00000	101.12137				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	101.38889	100.00000	101.12137				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			9.77000	99.82195	9.77000	99.79608				0.00	0	2,074,20
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,074,20</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>2,074,20</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89720	9.69000	99.87151				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89720	9.69000	99.87151				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			9.97000	98.52261	9.97000	98.49614				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			11.06500	95.73694	11.06500	95.70891				0.00	0	103,791,30
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,791,30</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>103,791,30</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89296	10.10000	99.86621				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89296	10.10000	99.86621				0.00	0	

Contract Details	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	101.06299				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	101.18702				0.00	0	8,460,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,460,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>8,460,000,00</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.14034				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	99.99386				0.00	0	12,000,000,00
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
DVF28 On 02/02/2028 Spot Bond					0.00000	100.27903				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	103.00552				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	101.84462				0.00	0	7,822,462,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,822,462,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>7,822,462,00</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	102.09326				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>
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.22953				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.32361				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.36701				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	102.14533				0.00	0	40,000,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.78854				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	101.65634				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			9.16000	104.98404	9.16000	104.95807			435,100,000,000,000.00	47,500,000,000	190,000,000,00	
<b>Total ECN24 SPOT</b>									<b>15,100,000,000,000.00</b>	<b>47,500,000,000</b>	<b>190,000,000,00</b>	
<b>Total For ECN24</b>									<b>15,100,000,000,000.00</b>	<b>47,500,000,000</b>	<b>190,000,000,00</b>	
ECN32 On 14/03/2032 Spot Bond			5.77500	117.44322	5.77500	117.41294			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	101.02205	5.60500	100.99649			273,524,000,000,000.00	48,800,000,000	195,200,000,00	
<b>Total EL037 SPOT</b>									<b>13,524,000,000,000.00</b>	<b>48,800,000,000</b>	<b>195,200,000,00</b>	
<b>Total For EL037</b>									<b>13,524,000,000,000.00</b>	<b>48,800,000,000</b>	<b>195,200,000,00</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.92174	2.25000	148.89758			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	156.78363	4.82000	156.74725			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	141.15917	4.83500	141.12635			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	135.45474	4.84000	135.42324			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	119.20338	5.59500	119.17334			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	104.79488	5.47500	104.76873			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	148.92174	2.25000	148.89758				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	27,017,849,400	13,508,924,700
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>27,017,849,400</b>	<b>13,508,924,700</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>27,017,849,400</b>	<b>13,508,924,700</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			10.08000	102.76775	10.08000	102.73983				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			12.06500	12.06500	12.06500	95.82933				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			12.11500	12.11500	12.11500	99.89749				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			10.17000	10.17000	10.17000	101.49567				0.00	0	13,710,00
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,710,00</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>13,710,00</b>
EMM07 On 10/07/2027 Spot Bond			10.17000	10.17000	10.17000	101.66079				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.14000	12.14000	12.14000	98.02077				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.22500	11.22500	11.22500	100.03873				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	

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			14.64000	14.64000	14.64000	92.88339				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	101.93812				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.63263				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	101.70070				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	101.85656				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	102.73813				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	101.69732				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	101.91573				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	101.53575				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.07159				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	101.42801				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.06848				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 Intert
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	102.20323				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	101.17395				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	102.24031				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	100.35137				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	101.27837				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	100.83379				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	100.19235				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	100.00003				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	100.00012				0.00	0	
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.00014				0.00	200,000,000	100,000,00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.90170				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	99.89866				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	99.90008				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	99.89706				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	99.90037				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	99.94429				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	99.90080				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			9.09000	99.58215	9.09000	99.55784				0.00	0	2,842,976,40
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,842,976,40</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,842,976,40</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.89688	7.85000	102.87512				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.79500	77.55213	11.86500	77.18766				0.00	0	2,534,832,00
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,534,832,00</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>2,534,832,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.13985	7.50000	103.11887				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.23500	75.18337	12.32000	74.67997				0.00	0	728,649,60
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>728,649,60</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>728,649,60</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.59442	8.50000	102.57096				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	

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			11.13000	11.13000	11.13000	101.32856				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			13.96500	13.96500	13.96500	95.25477				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	102.46416				0.00	280,000,000	140,000,000
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.95102				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	100.35137				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	101.34214				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	99.80505				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	100.31560				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	99.89559				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	99.78039				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.77092				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	99.76856				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	101.89164				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	105.11418				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	102.68275				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			8.75000	106.06840	8.75000	106.04344				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	106.14314				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	102.28240				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			8.67000	101.22043	8.67000	101.19683				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	102.59045				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	101.17978				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	101.19880				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	102.30998				0.00	500,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>2,500,000,000</b>
<b>Total For FRB34</b>										<b>0.00</b>	<b>500,000,000</b>	<b>2,500,000,000</b>
FRB35 On 06/02/2028 Spot Bond					0.00000	100.17691				0.00	1,840,000,000	1,470,000,000
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>1,840,000,000</b>	<b>1,470,000,000</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>1,840,000,000</b>	<b>1,470,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			4.62000	327.24257	4.62000	327.16862				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			3.68000	3.68000	3.68000	165.33750				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			4.64000	215.10007	4.64000	215.05137				0.00	0	390,800,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,800,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>390,800,000</b>
FRBI29 On 31/03/2029 Spot Bond			5.03500	5.03500	5.03500	114.90384				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	229.44209				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.60000	98.11896	5.60000	98.09421				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			5.57500	97.26508	5.57500	97.24054				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			8.57000	8.57000	8.57000	86.80952				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			8.55000	8.55000	8.55000	86.00144				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			4.95500	4.95500	4.95500	161.39483				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	101.93919				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	100.60026				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	102.15884				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	125.24535				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 11/11/2024 Spot Bond					0.00000	100.00034				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	122.94495				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	99.97537				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	99.97511				0.00	400,000,000	200,000,000
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRC29( On 20/06/2024 Spot Bond					0.00000	101.85727				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	100.78408				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	101.23747				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	102.12999				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	100.53546				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	101.82626				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	102.83842				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	101.34328				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	101.46712				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	101.55967				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.10060				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	101.57968				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	100.34811				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	101.45518				0.00	0	

Contract Details	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	99.96925				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>	
FRC321: On 20/12/2024 Spot Bond					0.00000	101.66635				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	101.47734				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	100.97377				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	100.17094				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>	
FRC331: On 31/05/2024 Spot Bond					0.00000	102.24767				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	100.88583				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	101.80849				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	102.09133				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	101.75030				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	101.35404				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	101.11564				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	101.86734				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	100.52247				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	100.38528				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	100.39110				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	101.98684				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	100.41241				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	100.48221				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	100.41580				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	100.40686				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	100.40875				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 Intere
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.43771				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	100.35307				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	101.09691				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	100.20529				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	102.55418				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	102.90550				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	95.34591				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	102.08091				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	94.13041				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	94.28506				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	100.51357				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	100.51203				0.00	0	

Contract Details	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	95.70778				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	100.56224				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	92.45408				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	92.29944				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	101.37597				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	101.49972				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	98.36176				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	99.95347				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	99.95347				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	99.93029				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	99.93029				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	101.92970				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	100.37695				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	100.52583				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	100.76470				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 11/11/2024 Spot Bond					0.00000	100.00023				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	101.30814				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	100.37692				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	100.51943				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			13.94000	13.94000	13.94000	100.32006				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	100.54662				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	100.58028				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	100.70119				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			10.32000	10.32000	10.32000	101.27933				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.90877				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	102.78329				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			12.64000	12.64000	12.64000	103.86381				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			10.31500	10.31500	10.31500	103.23533				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	101.10663				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	100.84992				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	101.62670				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			10.83000	10.83000	10.83000	105.08989				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	100.37695				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	100.40117				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	102.27197				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	100.41388				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	102.24970				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	102.19152				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	103.97368				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	100.40114				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	102.26390				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	100.41119				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	100.37695				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	101.46021				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	101.48560				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	101.48560				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	102.13019				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	100.37684				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	101.24267				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	101.30348				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	101.53561				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	100.37702				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	100.39987				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	102.08898				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	100.37688				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	102.08898				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	102.19122				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	101.92702				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	101.52219				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			9.20500	9.20500	9.20500	104.37342				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	101.67189				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	101.69328				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	100.40295				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	102.10943				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	102.10943				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	101.57444				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	101.47193				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	100.36704				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	102.08898				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	101.71349				0.00	0	

Contract Details	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	101.54347				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	101.55849				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	101.50254				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	100.31314				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	100.18953				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	100.18763				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			5.11000	110.11200	5.11000	110.08558				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.35500	116.70361	5.35500	116.67484				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	100.67429				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	100.30030				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	103.44068				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	101.10809				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	102.53635				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	100.79219				0.00	0	3,300,000,00
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.18667				0.00	0	2,526,700,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,526,700,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>2,526,700,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.41006				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	100.51218				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	101.26257				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			4.91300	4.91300	4.91300	104.74397				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	117.09132				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	100.26467				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	115.19142	5.46500	115.16270				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	229.20288	5.49500	229.14575				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	110.92274	5.78500	110.89413				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	229.14575				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			4.85500	161.73741	4.85500	161.69973				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	114.69150	3.70500	114.66836				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	116.01335	5.40500	115.98461				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	226.84863	5.61500	226.79133				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	225.87622	5.66500	225.81889				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			4.03500	164.26222	4.03500	164.22758				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	225.29519	5.69500	225.23780				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	113.30029	5.60500	113.27161				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	211.82601	4.97000	211.77618				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	103.77664	6.35500	103.74830				0.00	0	

Contract Details	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	209.77256	5.18000	209.72202				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	209.19008	5.24000	209.13934				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	215.68626	6.20500	215.62839				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	104.38101	6.30500	104.35265				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	113.27161				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	112.23619	5.68500	112.20755				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	211.04102	5.05000	210.99092				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	219.95755	5.97500	219.89988				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	209.77256	5.18000	209.72202				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	209.77256	5.18000	209.72202				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	215.69157	4.58100	215.64309				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			4.80500	161.88994	4.80500	161.85245				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	206.40108	5.53000	206.34943				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	206.01979	5.57000	205.96799				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			4.77500	161.98156	4.77500	161.94416				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	211.08998	5.04500	211.03988				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	205.87276				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	100.70534				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	101.46422				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	101.22497				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	186.50253				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	148.85360				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 Interest
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	204.79603				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	241.23750				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	100.16691				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	100.18106				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	100.00015				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	101.91899				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	100.68901				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	101.96891				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	101.78296				0.00	0	



Contract Details	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	101.35404				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	99.97438				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	130.01896				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	107.39382				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	106.35897				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	75.08561				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	102.28616				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	117.41139				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	100.85296				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	100.84948				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	101.70935				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	123.85209				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	101.55030				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	102.17576				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	101.22796				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	126.18608				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	101.23412				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	101.22918				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	101.44078				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	101.68794				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	103.53963				0.00	0	

Contract Details	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	101.27915				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			10.01500	10.01500	10.01500	101.60765				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			10.01500	10.01500	10.01500	101.60765				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	100.46676				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	100.73872				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			11.13400	11.13400	11.13400	92.12145				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	95.80555				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	108.47360				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	114.61848				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	99.92562				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	100.94258				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	100.37695				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	99.58257				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	113.85002				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			9.17000	9.17000	9.17000	105.03317			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	101.46402			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	105.81927			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	100.39492			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	101.46654			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	328.09154			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	329.75687	3.64000	329.69106			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	328.76077			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	100.17794			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	106.84540	5.30500	106.81921			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	66.58538	4.98500	112.45466			0.00	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			3.92500	3.92500	3.92500	164.57048				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			4.20500	4.20500	4.20500	163.69942				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	326.04634				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			7.43000	7.43000	7.43000	103.55879				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			8.21000	106.13574	8.21000	106.11228				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			8.39000	103.45604	8.39000	103.43256				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			8.72000	105.91140	8.72000	105.88657				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			8.67000	109.60088	8.67000	109.57518				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			9.45000	103.32280	9.45000	103.29645				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			9.88000	99.72535	9.88000	99.69879				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			10.23500	100.60901	10.23500	100.58173				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			10.15000	106.10327	10.15000	106.07441				0.00	0	3,000,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.81500	72.92492	11.81500	72.90193				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	101.91444				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	101.83630				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	101.77880				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	101.81786				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	101.82935				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	100.53629				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	100.54600				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	101.70309				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.16229				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	101.89757				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 Intert
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.96749				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	102.44801				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	117.64802	4.63500	117.62139				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.67437				0.00	0	3,500,000,00
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
GRT17 On 17/10/2023 Spot Bond			8.72900	104.22790	8.72900	104.20343				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	101.15200				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			7.18000	106.36239	7.18000	106.34178				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	101.36262				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	101.57077				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.33016				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	103.21963				0.00	0	68,200,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,200,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>68,200,00</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.09636				0.00	0	

Contract Details	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	101.49035				0.00	3,200,000,000	3,200,000,000
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>3,200,000,000</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>3,200,000,000</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	102.02182				0.00	0	460,000,000
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.80881				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	100.66570				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	101.16327				0.00	20,600,000,000	10,300,000,000
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>20,600,000,000</b>	<b>10,300,000,000</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>20,600,000,000</b>	<b>10,300,000,000</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.42357				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	101.14253				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	100.97395				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	100.32523				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.05630				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.30813				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	101.54493				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	100.93757				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	100.78812				0.00	18,040,000,000	9,020,000,000
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>18,040,000,000</b>	<b>9,020,000,000</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>18,040,000,000</b>	<b>9,020,000,000</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	101.56129				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	101.89391				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	101.47576				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	101.54198				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				0.00	0	50,000,000,000
<b>Total GRT53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
<b>Total For GRT53</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
GRT54 On 09/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	138,500,000,000
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,500,000,000</b>
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	<b>138,500,000,000</b>
GS0009 On 08/11/2023 Spot Bond					0.00000	100.01029				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	101.89286				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	102.11479				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	Options Interest
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			8.80000	8.80000	8.80000	101.67702				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H12T1E On 31/03/2027 Spot Bond					0.00000	101.13167				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	100.90235				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	108.60859				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	100.50720				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	100.95957				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	101.34508				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	101.67120				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	101.18744				0.00	4,000,000,000	2,500,000,000
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,500,000,000</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	102.24975				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	101.57134				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	102.09682				0.00	0	

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 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	100.59159				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	100.38268				0.00	180,000,000	1,590,000,000
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>1,590,000,000</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>180,000,000</b>	<b>1,590,000,000</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	100.09530				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	326.47915	4.92000	326.40276				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	327.41076			7,118,480,000.00		1,409,600	1,409,600
<b>Total HWAY24 SPOT</b>									<b>7,118,480,000.00</b>		<b>1,409,600</b>	<b>1,409,600</b>
<b>Total For HWAY24</b>									<b>7,118,480,000.00</b>		<b>1,409,600</b>	<b>1,409,600</b>
HWAY3 On 28/08/2030 Spot Bond			10.23000	105.47660	10.23000	105.44802			0.00		0	200,000,000
<b>Total HWAY30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>200,000,000</b>
<b>Total For HWAY30</b>									<b>0.00</b>		<b>0</b>	<b>200,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			5.26000	77.79250	5.26000	111.38087			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			11.77000	84.71036	11.77000	84.68360			0.00		0	4,853,454,800
<b>Total HWAY34 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>4,853,454,800</b>
<b>Total For HWAY34</b>									<b>0.00</b>		<b>0</b>	<b>4,853,454,800</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.55303	100.00000	9.53166			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			11.83500	83.71864	11.83500	83.69205			0.00		0	4,590,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>4,590,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>		<b>0</b>	<b>4,590,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.54840	100.00000	9.52704			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			3.39000	166.28339	3.35500	166.36196		66,663,672,000,000.00	19,664,800,000	529,691,607,40	
<b>Total I2025 SPOT</b>								<b>66,663,672,000,000.00</b>	<b>19,664,800,000</b>	<b>529,691,607,40</b>	
<b>Total For I2025</b>								<b>66,663,672,000,000.00</b>	<b>19,664,800,000</b>	<b>529,691,607,40</b>	
I2029 On 31/03/2029 Spot Bond			4.18500	120.54009	4.16500	120.64995		182,589,876,000,000.00	43,629,600,000	184,334,320,30	
<b>Total I2029 SPOT</b>								<b>182,589,876,000,000.00</b>	<b>43,629,600,000</b>	<b>184,334,320,30</b>	
<b>Total For I2029</b>								<b>182,589,876,000,000.00</b>	<b>43,629,600,000</b>	<b>184,334,320,30</b>	
I2033 On 28/02/2033 Spot Bond			4.60900	115.03411	4.61000	114.99800		506,885,571,121,600.00	109,977,342,400	381,454,480,00	
<b>Total I2033 SPOT</b>								<b>506,885,571,121,600.00</b>	<b>109,977,342,400</b>	<b>381,454,480,00</b>	
<b>Total For I2033</b>								<b>506,885,571,121,600.00</b>	<b>109,977,342,400</b>	<b>381,454,480,00</b>	
I2038 On 31/01/2038 Spot Bond			4.72000	125.90604	4.70500	126.10468		342,275,456,000,000.00	496,244,800,000	564,997,899,60	
<b>Total I2038 SPOT</b>								<b>342,275,456,000,000.00</b>	<b>496,244,800,000</b>	<b>564,997,899,60</b>	
<b>Total For I2038</b>								<b>342,275,456,000,000.00</b>	<b>496,244,800,000</b>	<b>564,997,899,60</b>	
I2046 On 31/03/2046 Spot Bond			4.71000	112.57686	4.70000	112.72888		597,742,803,000,000.00	126,909,300,000	495,360,259,80	
<b>Total I2046 SPOT</b>								<b>597,742,803,000,000.00</b>	<b>126,909,300,000</b>	<b>495,360,259,80</b>	
<b>Total For I2046</b>								<b>597,742,803,000,000.00</b>	<b>126,909,300,000</b>	<b>495,360,259,80</b>	
I2050 On 31/12/2050 Spot Bond			4.73500	112.35332	4.72500	112.52570		479,904,087,500,000.00	101,352,500,000	384,271,266,70	
<b>Total I2050 SPOT</b>								<b>479,904,087,500,000.00</b>	<b>101,352,500,000</b>	<b>384,271,266,70</b>	
<b>Total For I2050</b>								<b>479,904,087,500,000.00</b>	<b>101,352,500,000</b>	<b>384,271,266,70</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.01373		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	99.77806		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	326.98777	4.72000	326.91300		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	99.94179		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	100.07177		0.00	0		
<b>Total IBL124 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBL124</b>								<b>0.00</b>	<b>0</b>		
IBL132 On 12/08/2024 Spot Bond					0.00000	100.00012		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	100.69492				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.78182				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.75044				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	100.32848				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	100.25674				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	99.84136				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	101.35826				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.01810				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	101.75996				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	101.80363				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	99.84374				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	100.12407				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	99.90485				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	100.69929				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	100.71406				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.02539				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	100.00675				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.57165				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	100.66477				0.00	600,000,000	300,000,000
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	101.83090				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	102.04967				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	101.37654				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	101.11621				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	100.80539				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	100.12652				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.00017				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	101.51901				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	101.20789				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	101.98340				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	101.74446				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	101.69059				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	101.63671				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	100.35111				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	99.83674				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 Intere
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.84626				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			7.02500	7.02500	7.02500	99.82708				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.82708				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.82708				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.75579				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.39083				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.29570				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond			9.17000	9.17000	9.17000	100.53888				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.34232				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.57570				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			7.73000	7.73000	7.73000	102.67513				0.00	0	

Contract Details	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	100.07574				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	102.02521				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	101.85826				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	99.40641				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	99.42293				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	101.66369				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	101.53623				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	101.57826				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	101.33194				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			8.63000	8.63000	8.63000	101.90526				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	101.11637				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	101.14760				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	101.18302				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	98.36627				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	100.93954				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	100.61494				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	100.64619				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	100.59123				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	100.39623				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	100.40975				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	100.16293				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			9.53500	9.53500	9.53500	98.72202			1,907,000,000,000.00	200,000,000	300,000,00	
<b>Total IBL244 SPOT</b>									<b>1,907,000,000,000.00</b>	<b>200,000,000</b>	<b>300,000,00</b>	
<b>Total For IBL244</b>									<b>1,907,000,000,000.00</b>	<b>200,000,000</b>	<b>300,000,00</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.89966				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	101.15819				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			7.68000	102.37216	7.68000	102.35053				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	100.74064				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	100.02457				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	101.78787				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	101.54822				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	101.41154				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	101.46902				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	101.42985				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	100.31345				0.00	0	
<b>Total IBL261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL261</b>										<b>0.00</b>	<b>0</b>	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.32053				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	100.16844				0.00	8,000,000,000	4,000,000,000

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 IBL263 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>4,000,000,000</b>
<b>Total For IBL263</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>4,000,000,000</b>
IBL264 On 09/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
IBL60 On 17/02/2024 Spot Bond			9.21000	100.90291	9.21000	100.87823				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	101.46647				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.21000	102.68150	9.21000	102.65596				0.00	0	235,324,600
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>235,324,600</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>235,324,600</b>
IDCG08 On 13/05/2030 Spot Bond			10.66500	105.88488	10.66500	105.99088				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.77000	105.28490	9.77000	105.25732				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.33443				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.64360				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	98.22106				0.00	540,000,000	545,800,000
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>545,800,000</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>540,000,000</b>	<b>545,800,000</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02322				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.29589				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	100.93342				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	97.13655				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			8.52000	101.89062	8.52000	101.86726				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	102.47199				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	102.10865				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	103.57703				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	103.33730				0.00	200,000,000	100,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.34865				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	102.90462				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	102.11757				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	101.34320				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	101.19996				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	100.66691				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	100.09552				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	100.09631				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	101.35417				0.00	200,000,000	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	101.82431				0.00	0	5,000,000,00
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	100.99831				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	101.53577				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	101.46902				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	101.70519				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	101.84574				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	203.46723	5.84000	203.41462				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	103.88331				0.00	0	



Contract Details	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	204.40833	5.74000	204.35602				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	100.84633				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	101.77637				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	101.82028				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	101.47254				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	101.90970				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	101.22201				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	101.72953				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	100.89052				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	0.00000				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			8.15000	99.83903	8.15000	99.81712				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	101.90059				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			6.91000	100.43955	6.91000	100.42112				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	101.31246				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			8.20000	103.04401	8.20000	103.02114				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	101.76051				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			8.14000	103.01630	8.14000	102.99359				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	99.98104				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.65123				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			8.50000	8.50000	8.50000	99.81405				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			9.20000	9.20000	9.20000	102.68764				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	100.43115				0.00	440,000,000	220,000,000
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For IVC213</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	100.34940				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			6.38000	6.38000	6.38000	102.45458				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			8.13000	103.27880	8.13000	103.25619				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			5.46000	101.23395	5.46000	100.62590				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			8.82500	8.82500	8.82500	100.11088				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	100.39368				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	100.41964				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	99.83195				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	101.11076				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	101.79287				0.00	0	

Contract Details	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			9.14000	9.14000	9.14000	100.42871				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	100.65407				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			8.11500	8.11500	8.11500	101.34327				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			8.74000	8.74000	8.74000	100.73033				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.86136				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	101.67191				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	101.45823				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	101.08453				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					0.00000	100.15433				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total IVC239 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For IVC239</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.52908				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.81624				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	98.77372				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	98.17106				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	98.02342				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	97.91823				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		764,000,000,000,000.00		77,640,000,000	55,000,000,000	
<b>Total IVZ137 SPOT</b>								<b>764,000,000,000,000.00</b>		<b>77,640,000,000</b>	<b>55,000,000,000</b>	
<b>Total For IVZ137</b>								<b>764,000,000,000,000.00</b>		<b>77,640,000,000</b>	<b>55,000,000,000</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	101.56731				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	100.79290				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	100.48625				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	100.62742				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.80381				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.35394				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	101.49021				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	102.46431				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	99.83720				0.00	375,000,000	375,000,000
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>375,000,000</b>	<b>375,000,000</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>375,000,000</b>	<b>375,000,000</b>
KAP022 On 04/03/2027 Spot Bond					0.00000	101.83508				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	100.80783				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	100.97483				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	101.10078				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	101.12759				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	99.83781				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	99.83539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.27000	119.76080	9.27000	119.73083				0.00	0	2,473,40
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,473,40</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>2,473,40</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.00416				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	103.79775				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	101.76780				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	104.77089				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	101.36786				0.00	200,000,000	100,000,00
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.16103				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.16655				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	99.82777				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.82402				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	99.82028				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR01 On 17/09/2023 Spot Bond					0.00000	101.86349				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.01512				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	99.91202				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.81377				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	101.28359				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	101.82618				0.00	0	150,000.00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000.00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>150,000.00</b>
MBF07 On 30/09/2025 Spot Bond					0.00000	101.00948				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.76945				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	100.40678				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	101.24539				0.00	1,288,200,000	644,100.00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>1,288,200,000</b>	<b>644,100.00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>1,288,200,000</b>	<b>644,100.00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	102.04178				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	101.25610				0.00	1,000,000,000	1,000,000.00
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000.00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP049</b>										0.00	1,000,000,000	1,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.44386				0.00	0	
<b>Total MBP051 SPOT</b>										0.00	0	
<b>Total For MBP051</b>										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.05494				0.00	0	
<b>Total MBP052 SPOT</b>										0.00	0	
<b>Total For MBP052</b>										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.52000	8.52000	8.52000	106.16756				0.00	0	
<b>Total MMIG04 SPOT</b>										0.00	0	
<b>Total For MMIG04</b>										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.39907				0.00	0	100,500,000
<b>Total MMIG06 SPOT</b>										0.00	0	100,500,000
<b>Total For MMIG06</b>										0.00	0	100,500,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.09077				0.00	0	
<b>Total MMIG07 SPOT</b>										0.00	0	
<b>Total For MMIG07</b>										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.40337				0.00	0	
<b>Total MML01 SPOT</b>										0.00	0	
<b>Total For MML01</b>										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.17000	102.03984	9.17000	102.01470				0.00	0	
<b>Total MML02 SPOT</b>										0.00	0	
<b>Total For MML02</b>										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.07117				0.00	0	
<b>Total MML03 SPOT</b>										0.00	0	
<b>Total For MML03</b>										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.42000	97.21221	9.42000	97.18338				0.00	0	
<b>Total MML04 SPOT</b>										0.00	0	
<b>Total For MML04</b>										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.45176				0.00	0	
<b>Total MML05 SPOT</b>										0.00	0	
<b>Total For MML05</b>										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.90500	102.69214	9.90500	102.66471				0.00	0	
<b>Total MML06 SPOT</b>										0.00	0	
<b>Total For MML06</b>										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.38214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.05121				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.37577				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	100.66405				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	102.67150				0.00	0	1,940,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,940,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>1,940,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	102.89047				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	102.51098				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	102.75331				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	101.76177				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	100.94140				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			9.11500	98.21099	9.11500	98.18681				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	103.86396				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.88923				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.03144				0.00	1,500,000,000	4,340,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>4,340,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>4,340,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.44615				0.00	0	581,220,000
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>581,220,000</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	<b>581,220,000</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	101.99604				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	102.32988				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	103.04426				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	101.68952				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	102.06761				0.00	0	100,000,000
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	101.99368				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	100.54916				0.00	1,500,000,000	1,500,000,000
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	99.97536				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	99.76870				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	99.96142				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2024 Spot Bond					0.00000	99.77099				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/05/2025 Spot Bond					0.00000	99.77115				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	99.77852				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	99.79320				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	101.28054				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	101.49999				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	101.68635				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	101.85760				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			9.17000	100.77651	9.17000	100.75223				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			10.05000	101.68711	10.05000	101.65956				0.00	0	66,669,90
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,669,90</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>66,669,90</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.58352				0.00	0	65,200,00

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 NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,200,00</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>65,200,00</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.33726				0.00	0	15,000,00
<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	100.48202				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	100.33491				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	101.42004				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			8.71000	105.00278	8.71000	104.97805				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			8.67000	101.43410	8.67000	101.41032				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			8.80000	106.25268	8.80000	106.22754				0.00	0	64,600,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,600,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>64,600,00</b>
NBK20 On 01/06/2026 Spot Bond			8.89000	106.22669	8.89000	106.20131				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			8.99500	106.56271	8.99500	106.53682				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			7.64800	109.97187	7.64800	109.94907				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			8.69000	111.20038	8.69000	111.17426				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/ On 17/02/2023 Spot Bond			8.55000	8.55000	8.55000	99.90639				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.54535				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>
NBK26/ On 10/05/2023 Spot Bond			100.00000	85.44245	100.00000	85.25300				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	103.00495				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			8.61500	109.95405	8.61500	109.92843				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/ On 02/08/2023 Spot Bond			8.65500	100.95918	8.65500	100.93617				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29/ On 31/07/2026 Spot Bond			8.76000	105.49847	8.76000	105.47348				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/ On 20/02/2024 Spot Bond			8.74000	105.45955	8.74000	105.43504				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31/ On 09/11/2023 Spot Bond			8.51000	103.12299	8.51000	103.09926				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	99.91145				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	100.30983				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	102.86478				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.34999				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.86060				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	102.69595				0.00	36,000,000,000	12,000,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>36,000,000,000</b>	<b>12,000,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>36,000,000,000</b>	<b>12,000,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	99.95688				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	100.50796				0.00	64,000,000,000	16,000,000,000
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>64,000,000,000</b>	<b>16,000,000,000</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>64,000,000,000</b>	<b>16,000,000,000</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	101.83653				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	100.44549				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	100.62430				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	102.12769				0.00	15,000,000,000	5,000,000,000
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>5,000,000,000</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	102.39973				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	102.35805				0.00	0	157,200,000
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>157,200,000</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>157,200,000</b>
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.57264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.49721				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.99466				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	101.72693				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.89386				0.00	2,400,000,000	1,900,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,900,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,900,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.65921				0.00	0	4,000,000,000
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.62382				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	101.10486				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	101.23123				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			10.01500	104.96178	10.01500	104.93345				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	101.37322				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</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 NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.67000	105.07305	9.67000	105.04564				0.00	0	3,618,30
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,618,30</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>3,618,30</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.38069				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	101.39248				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	101.40740				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	101.82739				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	101.82739				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	102.10413				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	101.72327				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.05559				0.00	400,000,000	200,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.94951				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	101.82307				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	105.45363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.31030				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.17418				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	102.06509				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	102.35839				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	103.61565				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	104.83645				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	104.78078				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	103.73673				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	106.41580				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	105.58328				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	100.21768				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11( On 27/12/2026 Spot Bond					0.00000	103.00301				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11( On 23/04/2027 Spot Bond					0.00000	100.61674				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>	
NGT11( On 10/12/2027 Spot Bond					0.00000	101.86817				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	103.83544				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	101.78051				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	104.60122				0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.11199				0.00	100,000,000	50,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	105.39992				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	104.27353				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	104.08670				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	101.54935				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	100.57482				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.66500	5.66500	5.66500	225.81889				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	215.95474				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			4.11000	4.11000	4.11000	163.99430				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	114.77544				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	115.29920				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			4.21500	4.21500	4.21500	163.66842				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	274.16309	3.45000	274.10980				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			4.01500	4.01500	4.01500	164.28987				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	219.56106				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	218.12736	4.34000	218.07971				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	89.81925	5.47500	115.02638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.68543				0.00	0	170,400,00
<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	144.79265				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	100.72477				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	100.92855				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	102.67850				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	101.91377				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	99.91534				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	152.19420				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	101.41737				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	99.77582				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	101.58105				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.00017				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	186.60930				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	187.90706				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	101.55645				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	97.49463				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	89.88346				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	96.98159				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	101.60785				0.00	0	77,400,00
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</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
<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	96.05993				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	95.05495				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	101.46385				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	101.19743				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	101.43336				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	101.51580				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	101.43336				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	97.47044				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	96.67871				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	101.40884				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	101.36794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.05000	10.05000	10.05000	101.38309				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			9.54000	9.54000	9.54000	106.48554				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			9.56500	9.56500	9.56500	105.08369				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	106.35886				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	138.45000				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	128.13000				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	141.20000				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	138.91000				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	136.14508				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 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	101.70234				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	126.28751				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	89.17799				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	102.08591				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	101.92167				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	101.97796				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.00064				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.55266				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	102.01249				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	102.13671				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	102.04600				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	112.39357				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	101.76247				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	211.50242	5.30000	211.45094				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			10.78000	108.73121	10.78000	108.69985				0.00	0	818,810,10
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>818,810,10</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>818,810,10</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	15.31113	100.00000	15.27706				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	99.95763				0.00	0	18,300,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,300,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>18,300,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	102.18437				0.00	6,200,000,000	12,800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>6,200,000,000</b>	<b>12,800,000,000</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>6,200,000,000</b>	<b>12,800,000,000</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	101.59976				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.08468				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	100.34543				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	102.30513				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	101.56579				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	101.83659				0.00	0	150,000,000
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	100.74943				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	101.38027				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			7.94000	110.16867	7.94000	110.14497				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</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
OML10 On 14/09/2025 Spot Bond			8.34500	111.62347	8.34500	111.59826				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.97272				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	101.52312				0.00	200,000,000	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.81981				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.74003				0.00	4,300,000,000	4,450,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>4,300,000,000</b>	<b>4,450,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>4,300,000,000</b>	<b>4,450,000,00</b>
OML15 On 28/10/2027 Spot Bond					0.00000	100.34265				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	101.82064				0.00	440,000,000	713,700,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>713,700,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>440,000,000</b>	<b>713,700,00</b>
PARS02 On 13/12/2027 Spot Bond					0.00000	101.84618				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	101.56090				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	102.41754				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	100.59827				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.98061				0.00	80,000,000	40,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total For PEP04</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	101.92646				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.87164				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	101.91528				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			8.25500	108.84009	8.27000	108.76506			917,804,526,385,000.00	2,533,955,727,000	2,822,312,544,100	
<b>Total R186 SPOT</b>									<b>17,804,526,385,000.00</b>	<b>533,955,727,000</b>	<b>322,312,544,100</b>	
<b>Total For R186</b>									<b>17,804,526,385,000.00</b>	<b>533,955,727,000</b>	<b>322,312,544,100</b>	
R197 On 07/12/2023 Spot Bond			3.65000	329.73107	3.65000	329.66517			313,900,000,000,000.00	86,000,000,000	529,671,500,000	
<b>Total R197 SPOT</b>									<b>13,900,000,000,000.00</b>	<b>86,000,000,000</b>	<b>529,671,500,000</b>	
<b>Total For R197</b>									<b>13,900,000,000,000.00</b>	<b>86,000,000,000</b>	<b>529,671,500,000</b>	
R202 On 07/12/2033 Spot Bond			4.66000	246.41689	4.66500	246.25339			165,241,736,000,000.00	35,459,600,000	141,774,148,100	
<b>Total R202 SPOT</b>									<b>5,241,736,000,000.00</b>	<b>35,459,600,000</b>	<b>141,774,148,100</b>	
<b>Total For R202</b>									<b>5,241,736,000,000.00</b>	<b>35,459,600,000</b>	<b>141,774,148,100</b>	
R2023 On 28/02/2023 Spot Bond			7.55000	103.57506	7.55000	103.55370			508,490,000,000,000.00	199,800,000,000	79,508,290,400	
<b>Total R2023 SPOT</b>									<b>18,490,000,000,000.00</b>	<b>199,800,000,000</b>	<b>79,508,290,400</b>	
<b>Total For R2023</b>									<b>18,490,000,000,000.00</b>	<b>199,800,000,000</b>	<b>79,508,290,400</b>	
R2030 On 31/01/2030 Spot Bond			9.71500	91.77012	9.72500	91.69904			006,168,376,276,500.00	1,235,838,227,100	2,017,312,550,000	
<b>Total R2030 SPOT</b>									<b>16,168,376,276,500.00</b>	<b>235,838,227,100</b>	<b>1,017,312,550,000</b>	
<b>Total For R2030</b>									<b>16,168,376,276,500.00</b>	<b>235,838,227,100</b>	<b>1,017,312,550,000</b>	
R2032 On 31/03/2032 Spot Bond			10.37500	90.74294	10.39000	90.63786			532,035,548,625,000.00	1,304,292,583,000	2,141,549,208,000	
<b>Total R2032 SPOT</b>									<b>12,035,548,625,000.00</b>	<b>304,292,583,000</b>	<b>1,141,549,208,000</b>	
<b>Total For R2032</b>									<b>12,035,548,625,000.00</b>	<b>304,292,583,000</b>	<b>1,141,549,208,000</b>	
R2035 On 28/02/2035 Spot Bond			10.87500	90.83474	10.93500	90.44950			295,088,937,700,000.00	1,314,490,936,800	1,554,584,830,400	
<b>Total R2035 SPOT</b>									<b>15,088,937,700,000.00</b>	<b>314,490,936,800</b>	<b>554,584,830,400</b>	
<b>Total For R2035</b>									<b>15,088,937,700,000.00</b>	<b>314,490,936,800</b>	<b>554,584,830,400</b>	
R2037 On 31/01/2037 Spot Bond			11.14500	81.80885	11.21500	81.36389			570,635,528,199,500.00	410,106,373,100	1,732,306,893,300	
<b>Total R2037 SPOT</b>									<b>10,635,528,199,500.00</b>	<b>410,106,373,100</b>	<b>732,306,893,300</b>	
<b>Total For R2037</b>									<b>10,635,528,199,500.00</b>	<b>410,106,373,100</b>	<b>732,306,893,300</b>	
R2040 On 31/01/2040 Spot Bond			11.31500	83.04299	11.40000	82.47218			278,630,647,438,000.00	554,894,445,200	1,151,230,946,700	

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 R2040 SPOT</b>									<b>8,630,647,438,000.00</b>	<b>554,894,445,200</b>	<b>151,230,946,700</b>
<b>Total For R2040</b>									<b>8,630,647,438,000.00</b>	<b>554,894,445,200</b>	<b>151,230,946,700</b>
R2044 On 31/01/2044 Spot Bond			11.38500	79.45757	11.47500	78.84834			827,232,049,392,000.00	1,917,192,099,200	2,242,744,203,500
<b>Total R2044 SPOT</b>									<b>7,232,049,392,000.00</b>	<b>917,192,099,200</b>	<b>242,744,203,500</b>
<b>Total For R2044</b>									<b>7,232,049,392,000.00</b>	<b>917,192,099,200</b>	<b>242,744,203,500</b>
R2048 On 28/02/2048 Spot Bond			11.26500	83.13797	11.35000	82.53906			358,165,960,155,000.00	2,694,910,427,000	3,729,214,864,000
<b>Total R2048 SPOT</b>									<b>8,165,960,155,000.00</b>	<b>694,910,427,000</b>	<b>729,214,864,000</b>
<b>Total For R2048</b>									<b>8,165,960,155,000.00</b>	<b>694,910,427,000</b>	<b>729,214,864,000</b>
R209 On 31/03/2036 Spot Bond			10.92500	70.14000	10.99500	69.75270			167,463,791,355,000.00	381,461,216,600	707,676,941,300
<b>Total R209 SPOT</b>									<b>7,463,791,355,000.00</b>	<b>381,461,216,600</b>	<b>707,676,941,300</b>
<b>Total For R209</b>									<b>7,463,791,355,000.00</b>	<b>381,461,216,600</b>	<b>707,676,941,300</b>
R210 On 31/03/2028 Spot Bond			3.84000	223.28289	3.84000	223.23714			563,029,248,000,000.00	146,622,200,000	382,942,667,600
<b>Total R210 SPOT</b>									<b>3,029,248,000,000.00</b>	<b>146,622,200,000</b>	<b>382,942,667,600</b>
<b>Total For R210</b>									<b>3,029,248,000,000.00</b>	<b>146,622,200,000</b>	<b>382,942,667,600</b>
R213 On 28/02/2031 Spot Bond			10.14000	86.23864	10.16500	86.09505			594,361,786,628,000.00	157,234,890,200	1,147,502,543,800
<b>Total R213 SPOT</b>									<b>4,361,786,628,000.00</b>	<b>157,234,890,200</b>	<b>147,502,543,800</b>
<b>Total For R213</b>									<b>4,361,786,628,000.00</b>	<b>157,234,890,200</b>	<b>147,502,543,800</b>
R214 On 28/02/2041 Spot Bond			11.21500	66.82304	11.30000	66.34226			806,685,885,130,000.00	250,261,782,000	576,149,851,700
<b>Total R214 SPOT</b>									<b>16,685,885,130,000.00</b>	<b>250,261,782,000</b>	<b>576,149,851,700</b>
<b>Total For R214</b>									<b>16,685,885,130,000.00</b>	<b>250,261,782,000</b>	<b>576,149,851,700</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.55210			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	101.95211			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.41603			0.00	0	6,500,000,000
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,000</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.62443			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	101.31620			0.00	200,000,000	100,000,000
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RDFB20</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.70188				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.22121				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.25467				0.00	0	1,000,000,00
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.25764				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	101.58765				0.00	0	5,000,000,00
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.08452				0.00	200,000,000	100,000,00
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.35395				0.00	0	48,900,00
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,900,00</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>48,900,00</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.39783				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	101.59000				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	101.60437				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	100.27061				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	95.78239				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2023 Spot Bond					0.00000	102.35452				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17: On 14/11/2025 Spot Bond					0.00000	99.96889				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	99.85581				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	100.48844				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	102.32991				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	100.10694				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	100.99569				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	101.15214				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	100.42225				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	100.85248				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	100.61138				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	101.36842				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.74124				0.00	40,000,000	20,000,00
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For RES59</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
RES60 On 06/12/2025 Spot Bond					0.00000	101.61567				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	101.44464				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>	
RES62 On 13/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES62</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.30881				0.00	0	200,000,00
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.30433				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	101.36552				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	101.35060				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	101.43266				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	101.41774				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	101.59664				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.58174				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.94162				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			9.45000	101.74526	9.45000	101.71944				0.00	0	464,60
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>464,60</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>464,60</b>
RW28 On 10/12/2028 Spot Bond			10.98000	98.72597	10.98000	98.69698				0.00	0	221,068,60
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>221,068,60</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>221,068,60</b>
RW31 On 30/06/2031 Spot Bond			11.46500	97.19381	11.46500	97.16405				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	101.72399				0.00	750,000,000	750,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>750,000,000</b>	<b>750,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>750,000,000</b>	<b>750,000,00</b>
RWL28 On 30/06/2028 Spot Bond			10.40500	98.37643	10.40500	98.34902				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	100.46037				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	100.74921				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			8.87000	105.76755	8.87000	105.74218				0.00	0	500,000,00
<b>Total SBS20 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 Intere
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.47085				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			8.64500	101.25416	8.64500	101.23088				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.91000	99.83306	8.91000	99.80902				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			9.18000	103.81540	9.18000	103.78980				0.00	0	1,240,000,00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,00</b>
SBS34 On 19/09/2024 Spot Bond			8.70000	106.15243	8.70000	106.12746				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.69500	101.09065	8.69500	101.06688				0.00	0	640,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
SBS39 On 29/01/2030 Spot Bond			9.93500	99.30877	9.93500	99.28217				0.00	0	8,000,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
SBS42 On 12/11/2025 Spot Bond			8.80000	107.12967	8.80000	107.10419				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.23000	108.77423	9.23000	108.74713				0.00	0	10,000,000,00
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
SBS46 On 15/02/2023 Spot Bond			7.71500	99.97887	7.71500	99.95774				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	99.95929				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.70000	8.70000	8.70000	101.31810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.73646				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	102.36601				0.00	0	107,700,00
<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	102.37621				0.00	21,504,709,800	10,752,354,90
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>21,504,709,800</b>	<b>10,752,354,90</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>21,504,709,800</b>	<b>10,752,354,90</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.56380				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	100.63787				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24321				0.00	0	2,500,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.18171				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	100.31817				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	101.69459				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	99.99604				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	101.78686				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	100.33139				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.39818				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.72223				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	100.47120				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	100.59724				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	100.97847				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	100.77288				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	101.70112				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	101.95619				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			9.46000	9.46000	9.46000	99.03984				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	327.42111	4.55000	327.34775				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	227.76879				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.71804				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	99.10928				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10: On 31/03/2024 Spot Bond					0.00000	104.08187				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>	
SBT10: On 30/09/2025 Spot Bond					0.00000	105.49966				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>	
SBT10: 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>
SBT10: On 31/12/2026 Spot Bond					0.00000	101.78843				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>	
SBT10: On 08/04/2027 Spot Bond					0.00000	103.12571				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>
SBT10: On 13/07/2027 Spot Bond					0.00000	102.65131				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT10: On 31/12/2027 Spot Bond					0.00000	101.56490				0.00	0	40,000,00
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SBT20: On 13/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT20: On 03/12/2023 Spot Bond					0.00000	102.56752				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT20: On 03/12/2023 Spot Bond			9.40500	102.80175	9.40500	102.77580				0.00	0	3,750,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.66731				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.41498				0.00	40,000,000	20,000.00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000.00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.89372				0.00	40,000,000	521,553.00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>521,553.00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>40,000,000</b>	<b>521,553.00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	104.49638				0.00	4,000,000,000	6,100,000.00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>6,100,000.00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>6,100,000.00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	102.10737				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	100.67691				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	100.26909				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			9.22000	96.56100	9.22000	96.53735				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	100.20278				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	99.95102				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	99.95156				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.94987				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	99.94893				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.94942				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	99.95049				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	99.94879				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	99.94787				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	99.94809				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	99.94836				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	99.94664				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			9.24500	104.37805	9.24500	104.35200				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	101.88026				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	100.41948				0.00	1,360,000,000	830,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>1,360,000,000</b>	<b>830,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SNT06</b>										0.00	1,360,000,000	830,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	100.62795				0.00	0	
<b>Total SOL01 SPOT</b>										0.00	0	
<b>Total For SOL01</b>										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.16823				0.00	0	
<b>Total SOL02 SPOT</b>										0.00	0	
<b>Total For SOL02</b>										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.38210				0.00	0	
<b>Total SPDA13 SPOT</b>										0.00	0	
<b>Total For SPDA13</b>										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.79077				0.00	0	
<b>Total SPDA14 SPOT</b>										0.00	0	
<b>Total For SPDA14</b>										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.81834				0.00	0	
<b>Total SPDA15 SPOT</b>										0.00	0	
<b>Total For SPDA15</b>										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.79307				0.00	0	
<b>Total SPDA16 SPOT</b>										0.00	0	
<b>Total For SPDA16</b>										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.82510				0.00	0	
<b>Total SPDA17 SPOT</b>										0.00	0	
<b>Total For SPDA17</b>										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.66400				0.00	0	
<b>Total SPG004 SPOT</b>										0.00	0	
<b>Total For SPG004</b>										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.03276				0.00	0	
<b>Total SPG005 SPOT</b>										0.00	0	
<b>Total For SPG005</b>										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.90552				0.00	200,000,000	100,000,000
<b>Total SPG007 SPOT</b>										0.00	200,000,000	100,000,000
<b>Total For SPG007</b>										0.00	200,000,000	100,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	101.15248				0.00	0	
<b>Total SPG009 SPOT</b>										0.00	0	
<b>Total For SPG009</b>										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.42260				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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	100.73466				0.00	2,700,000,000	2,700,000,00
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>2,700,000,000</b>	<b>2,700,000,00</b>
<b>Total For SPG011</b>										<b>0.00</b>	<b>2,700,000,000</b>	<b>2,700,000,00</b>
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.71495				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.24070				0.00	440,000,000	220,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.20234				0.00	500,000,000	500,000,00
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For SSA08</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
SSN01 On 31/01/2025 Spot Bond			4.85500	4.85500	4.85500	161.69973				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			8.24500	108.87399	8.24500	108.84982				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			9.65500	88.61085	9.65500	88.58777				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	100.71620				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	100.75391				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			8.95000	103.84303	8.95000	103.81805				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	116.01335	5.40500	115.98461				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>	

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 09/02/2027 Spot Bond					0.00000	99.11787				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	100.36345				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>
SSN04: On 05/04/2027 Spot Bond					0.00000	101.28959				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	327.01522				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			4.26000	4.26000	4.26000	163.52901				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	113.27161				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	115.09674				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	211.28499				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	101.92035				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	101.89722				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	101.50019				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	101.47735				0.00	0	9,500,00
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</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 SSN074</b>										0.00	0	9,500,00
SSN07: On 15/06/2028 Spot Bond					0.00000	111.64574				0.00	0	
<b>Total SSN075 SPOT</b>										0.00	0	
<b>Total For SSN075</b>										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.11080				0.00	0	
<b>Total SSN076 SPOT</b>										0.00	0	
<b>Total For SSN076</b>										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.39380				0.00	0	
<b>Total SSN077 SPOT</b>										0.00	0	
<b>Total For SSN077</b>										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.76487				0.00	0	
<b>Total SSN078 SPOT</b>										0.00	0	
<b>Total For SSN078</b>										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.95044				0.00	0	
<b>Total SSN081 SPOT</b>										0.00	0	
<b>Total For SSN081</b>										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.63340				0.00	0	
<b>Total SSN082 SPOT</b>										0.00	0	
<b>Total For SSN082</b>										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.17910				0.00	0	71,600,00
<b>Total SSN083 SPOT</b>										0.00	0	71,600,00
<b>Total For SSN083</b>										0.00	0	71,600,00
SSN08: On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	228.25943				0.00	0	
<b>Total SSN084 SPOT</b>										0.00	0	
<b>Total For SSN084</b>										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.48509				0.00	0	
<b>Total SSN089 SPOT</b>										0.00	0	
<b>Total For SSN089</b>										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.81829				0.00	0	
<b>Total SSN093 SPOT</b>										0.00	0	
<b>Total For SSN093</b>										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										0.00	0	
<b>Total For SSN098</b>										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.71607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.39000	88.66388	10.39000	88.63907				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	101.51803				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/03/2028 Spot Bond			5.00000	211.53124	5.00000	211.48130				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	224.81235	5.72000	224.75492				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	0.00000				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>	
SSN111On 31/03/2024 Spot Bond					0.00000	95.85087				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	101.42079				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	101.62857				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	97.55901				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	97.32214				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	97.72019				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15( On 21/02/2024 Spot Bond					0.00000	101.71262				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	101.49812				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>	
SSN17( On 28/02/2025 Spot Bond					0.00000	102.24206				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	107.88883				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	111.53026	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	45.86578	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	99.93566				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	101.44801				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	101.35328				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	101.23133				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	99.84599				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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>	
SST201 On 08/12/2026 Spot Bond					0.00000	102.18939				0.00	0	161,000,00
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>161,000,00</b>
<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	101.89687				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	104.94228				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	100.52361				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			8.76000	103.92122	8.76000	103.89674				0.00	0	56,946,00
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,946,00</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>56,946,00</b>
T16A10 On 21/08/2024 Spot Bond					0.00000	101.87924				0.00	0	836,265,80
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>836,265,80</b>
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	<b>836,265,80</b>
T17A11 On 21/02/2024 Spot Bond					0.00000	101.86537				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	101.80271				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	101.89849				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.85028				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	101.56443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.85028				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			6.89000	104.32460	6.89000	104.30539				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.40000	104.56237	7.40000	104.54173				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	101.74199				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	101.79171				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	101.86185				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	101.82316				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			8.97000	106.08669	8.97000	103.73038				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	99.89142				0.00	80,000,000	40,000,000
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
TC002 On 15/02/2027 Spot Bond					0.00000	99.94286				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.03227				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>	



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 03/09/2023 Spot Bond					0.00000	101.77442				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.07744				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.60719				0.00	0	5,700,000,0€
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,0€</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,0€</b>
TFS16€ On 27/05/2024 Spot Bond					0.00000	102.02218				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	100.67018				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.51630				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>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.54829				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	100.93764				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.69003				0.00	0	470,000,0€
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,0€</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>470,000,0€</b>
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.55995				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>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.44809				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.83724				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	99.89602				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	100.30527				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.31312				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>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.85050				0.00	240,000,000	153,200,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>153,200,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>240,000,000</b>	<b>153,200,00</b>
TH16A3 On 21/08/2024 Spot Bond			8.17000	104.52896	8.17000	104.50622				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.86199				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.85510				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond			5.44000	103.22958	5.44000	103.21452				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.90565				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	102.12838				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.99295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.97687				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	102.08713				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.05727				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	102.47069				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	102.66586				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	102.55106				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	101.95360				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	101.91916				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	101.90768				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	102.03624				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	101.98344				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	101.97655				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	102.45853				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.37363				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	102.32085				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	101.72417				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	101.90778				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	101.68216				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	102.06852				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	101.98104				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	102.29810				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	102.19150				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	101.72188				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH1801</b>										<b>0.00</b>	<b>0</b>	
TH180: On 21/11/2023 Spot Bond					0.00000	101.70325				0.00	0	
<b>Total TH1802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH1802</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			9.17000	104.86536	9.17000	104.83939				0.00	0	500,000,00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<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	103.64954				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	100.64229				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			8.74000	103.91282	8.74000	103.88840				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	101.93357				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	102.23217				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	102.20776				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	100.49303				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			9.57000	103.79301	9.57000	103.76622			44,022,000,000.00		4,600,000	552,539,00
<b>Total TN23 SPOT</b>									<b>44,022,000,000.00</b>		<b>4,600,000</b>	<b>552,539,00</b>
<b>Total For TN23</b>									<b>44,022,000,000.00</b>		<b>4,600,000</b>	<b>552,539,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	63.11045	100.00000	62.96924				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			9.42000	100.04937	9.42000	100.02435				0.00	0	1,934,272,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,934,272,70</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,934,272,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	21.18301	100.00000	21.13639				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			10.79000	95.35394	10.79000	95.32625				0.00	0	29,830,723,10
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,830,723,10</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>29,830,723,10</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.87830	100.00000	12.84948				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			10.65500	98.47888	10.65500	98.45065				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			11.28500	99.71010	11.28500	99.68003				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	117.76950	8.00000	117.74412				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			12.14200	95.47821	12.14200	95.44713				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			12.48000	91.52058	12.48000	91.49015				0.00	0	12,136,611,10
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,136,611,10</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>12,136,611,10</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.75075	10.75000	103.72091				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	100.15386				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	100.16691				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNI33 On 28/02/2033 Spot Bond			5.94000	103.63669	5.94000	104.48987				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	101.46673				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.29549				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.31176				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.33414				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.29000	102.09150	7.29000	102.07142				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>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.75115				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>
TRA4A4 On 13/04/2024 Spot Bond			8.95000	103.41719	8.95000	103.39232				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>
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.75115				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>	
TRA4A8 On 13/04/2024 Spot Bond			8.30000	103.26430	8.30000	103.24123				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>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.64999				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>	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.18805				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.41769				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	101.37294				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.66358				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	101.66358				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	100.00000				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	99.50419				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	100.73787				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	100.40927				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	100.86757				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	101.56280				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	101.64434				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	101.46667				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.26025				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	100.74716				0.00	0	
<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	100.00001				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	99.91731				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	100.66700				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	100.41406				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			10.59000	106.76286	10.59000	106.73243				0.00	0	152,300,80
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>152,300,80</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>152,300,80</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.95294				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	99.89431				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	99.95215				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	99.94871				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>	

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 15/05/2024 Spot Bond					0.00000	99.95321				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	99.94791				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>	
UU1A0 On 15/05/2026 Spot Bond			10.07000	10.07000	10.07000	102.16131				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	99.94791				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	99.94664				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	99.94105				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	99.94000				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	99.94158				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	100.68711				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	102.12710				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	99.97687				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	100.68650				0.00	240,000,000	120,000,000
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VKE16</b>										0.00	240,000,000	120,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	102.87252				0.00	0	
<b>Total VKE18 SPOT</b>										0.00	0	
<b>Total For VKE18</b>										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.96505				0.00	1,000,000,000	500,000,000
<b>Total VKE19 SPOT</b>										0.00	1,000,000,000	500,000,000
<b>Total For VKE19</b>										0.00	1,000,000,000	500,000,000
VKE20 On 27/08/2027 Spot Bond					0.00000	101.84952				0.00	0	
<b>Total VKE20 SPOT</b>										0.00	0	
<b>Total For VKE20</b>										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.25393				0.00	0	72,000,000
<b>Total WHL03 SPOT</b>										0.00	0	72,000,000
<b>Total For WHL03</b>										0.00	0	72,000,000
<b>Total for SPOT</b>										1.51e+017	654,142,418,400	398,187,597,500
<b>Total for SPOT :</b>										1.51e+017	654,142,418,400	398,187,597,500
<b>Total Futures</b>										1.51e+017	654,142,430,346	398,188,864,850
<b>Total Options</b>										0.00	0	111,200
<b>Grand Total:</b>										1.51e+017	654,142,430,346	398,188,976,050