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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/06/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			12.29033	74.39580	12.29953	74.35230			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.51750	71.74642	12.53386	71.67118			0.00	0	
ES33	On	02/02/2023	Bond Future			12.73226	72.99771	12.75760	72.88420			0.00	0	
ES33	On	04/05/2023	Bond Future			12.93122	70.57698	12.94832	70.50219			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	04/08/2022	Bond Future			12.74314	72.07352	12.68535	72.38203			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.95607	68.91222	12.90164	69.19464			0.00	0	
ES42	On	02/02/2023	Bond Future			13.15055	70.11628	13.10084	70.36780			0.00	0	
ES42	On	04/05/2023	Bond Future			13.33956	67.17077	13.27964	67.46679			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	04/08/2022	Bond Future			162.60019	162.60019	162.53858	162.53858			127,478,548.96	784	8,34
I2025	On	03/11/2022	Bond Future			165.07896	165.07896	164.94656	164.94656			0.00	0	
I2025	On	02/02/2023	Bond Future			166.26652	166.26652	166.04673	166.04673			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/05/2023	Bond Future			169.38090	169.38090	169.24814	169.24814			0.00	0	
<b>Total I2025 Future</b>												<b>127,478,548.96</b>	<b>784</b>	<b>8,34</b>
<b>Total For I2025</b>												<b>127,478,548.96</b>	<b>784</b>	<b>8,34</b>
I2029	On	04/08/2022	Bond Future			119.88931	119.88931	119.90810	119.90810			0.00	0	2,66
I2029	On	03/11/2022	Bond Future			120.46801	120.46801	120.43571	120.43571			0.00	0	
I2029	On	02/02/2023	Bond Future			122.56547	122.56547	122.47069	122.47069			0.00	0	
I2029	On	04/05/2023	Bond Future			123.57473	123.57473	123.54448	123.54448			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,66</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,66</b>
I2033	On	04/08/2022	Bond Future			114.98223	114.98223	114.65558	114.65558			0.00	0	7,78
I2033	On	03/11/2022	Bond Future			115.40166	115.40166	115.02122	115.02122			0.00	0	
I2033	On	02/02/2023	Bond Future			117.41070	117.41070	116.96447	116.96447			0.00	0	
I2033	On	04/05/2023	Bond Future			118.23805	118.23805	117.84679	117.84679			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,78</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,78</b>
I2038	On	04/08/2022	Bond Future			130.25425	130.25425	130.35057	130.35057			0.00	0	4,30
I2038	On	03/11/2022	Bond Future			132.24017	132.24017	132.28174	132.28174			0.00	0	
I2038	On	02/02/2023	Bond Future			132.64559	132.64559	132.61959	132.61959			0.00	0	
I2038	On	04/05/2023	Bond Future			135.13120	135.13120	135.17800	135.17800			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,30</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,30</b>
I2046	On	04/08/2022	Bond Future			119.25060	119.25060	119.09013	119.09013			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			119.10631	119.10631	118.89238	118.89238			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			121.18069	121.18069	120.90188	120.90188			0.00	0	
I2046	On	04/05/2023	Bond Future			121.43021	121.43021	121.21161	121.21161			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,13</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,13</b>
I2050	On	04/08/2022	Bond Future			121.09645	121.09645	120.69591	120.69591			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			122.94207	122.94207	122.48371	122.48371			0.00	0	
I2050	On	02/02/2023	Bond Future			122.97580	122.97580	122.44650	122.44650			0.00	0	
I2050	On	04/05/2023	Bond Future			125.27978	125.27978	124.80802	124.80802			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,25</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,25</b>
R186	On	04/08/2022	Bond Future			8.85478	107.26111	8.99332	106.75194		5.15	360,826,374.04	3,364	85,83
R186	On	03/11/2022	Bond Future			9.05550	108.86976	9.21779	108.30712		4.95	178,437,536.64	1,639	11,66
R186	On	02/02/2023	Bond Future			9.22123	105.44440	9.41328	104.81762		4.99	0.00	0	
R186	On	04/05/2023	Bond Future			9.36638	107.40010	9.55515	106.82143		4.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total R186 Future</b>												<b>539,263,910.68</b>	<b>5,003</b>	<b>97,50</b>
R186	On	04/08/2022	Bond Future	8.13	Call			20.64000	0.02064	40,390	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,244.32000	3.24432	2,754,900	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			21.80000	0.02180	42,480	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,207.44000	3.20744	2,718,950	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			22.98000	0.02298	44,630	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,170.59000	3.17059	2,683,070	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.03000	0.00003	0,080	5.79	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,791.72000	7.79172	7,282,600	5.79	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			7.87000	0.00787	16,400	5.03	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,880.80000	3.88080	3,380,160	5.03	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,911.95000	2.91195	3,384,880	6.11	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			78.14000	0.07814	41,900	6.11	0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			3,684.27000	3.68427	3,205,030	4.74	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			385.53000	0.38553	522,500	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,796.29000	2.79629	2,370,620	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			393.77000	0.39377	532,830	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,768.98000	2.76898	2,345,400	4.77	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			402.13000	0.40213	543,290	4.78	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,741.81000	2.74181	2,320,330	4.78	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			798.86000	0.79886	1,023,200	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,869.17000	1.86917	1,530,870	4.91	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			200.19000	0.20019	283,590	4.74	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.33	Call			374.14000	0.37414	500,100	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,972.55000	3.97255	3,471,730	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			380.48000	0.38048	508,020	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,944.96000	3.94496	3,445,720	4.72	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			367.67000	0.36767	492,030	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,000.02000	4.00002	3,497,600	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,192.76000	3.19276	2,808,560	4.62	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			926.99000	0.92699	1,122,960	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,172.32000	3.17232	2,789,620	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			938.37000	0.93837	1,135,870	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,152.33000	3.15233	2,771,160	4.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			916.04000	0.91604	1,110,510	4.62	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,42</b>
<b>Total For R186</b>												<b>539,263,910.68</b>	<b>5,003</b>	<b>116,92</b>
R197	On	04/08/2022	Bond Future			330.30692	330.30692	330.44948	330.44948			0.00	0	80
R197	On	03/11/2022	Bond Future			335.34121	335.34121	335.34407	335.34407			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			332.42884	332.42884	332.26079	332.26079			0.00	0	
R197	On	04/05/2023	Bond Future			338.65967	338.65967	338.67271	338.67271			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>81</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>81</b>
R202	On	04/08/2022	Bond Future			249.18259	249.18259	248.36246	248.36246			0.00	0	6,67
R202	On	03/11/2022	Bond Future			252.98029	252.98029	252.04113	252.04113			0.00	0	
R202	On	02/02/2023	Bond Future			252.73626	252.73626	251.65172	251.65172			0.00	0	
R202	On	04/05/2023	Bond Future			257.47114	257.47114	256.50471	256.50471			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,67</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,67</b>
R2023	On	04/08/2022	Bond Future			6.57741	104.05763	6.07529	104.33074		0.60	0.00	0	25,57
R2023	On	03/11/2022	Bond Future			6.96950	101.70006	6.20690	101.93359		0.34	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,51</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			75.41000	0.07541	8,200	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			100.12000	0.10012	306,020	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			78.31000	0.07831	8,820	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			97.56000	0.09756	301,180	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			81.27000	0.08127	9,470	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			95.07000	0.09507	296,380	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			109.09000	0.10909	27,410	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			95.86000	0.09586	247,710	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			110.93000	0.11093	28,180	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			94.64000	0.09464	245,420	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			113.03000	0.11303	29,130	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			93.67000	0.09367	243,300	0.43	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>25,51</b>
R2030	On	04/08/2022	Bond Future			10.50526	87.46033	10.52977	87.34610		8.52	202,383,203.62	2,314	89,57
R2030	On	03/11/2022	Bond Future			10.70433	88.77338	10.73838	88.61985		8.30	2,663,201.40	30	19,54
R2030	On	02/02/2023	Bond Future			10.88504	86.29325	10.93126	86.09167		8.35	0.00	0	
R2030	On	04/05/2023	Bond Future			11.05625	87.89546	11.09307	87.73993		8.03	0.00	0	
<b>Total R2030 Future</b>												<b>205,046,405.02</b>	<b>2,344</b>	<b>109,11</b>
R2030	On	04/08/2022	Bond Future	10.95	Call			2,261.91000	2.26191	2,341,590	9.30	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			332.84000	0.33284	298,290	9.30	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,784.24000	4.78424	4,670,800	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			16.39000	0.01639	17,250	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,735.40000	4.73540	4,622,030	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			17.45000	0.01745	18,360	8.02	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.56	Put			4,686.67000	4.68667	4,573,350	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	8.03	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,221.08000	11.22108	11,106,850	8.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.46000	0.00046	0,470	7.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,253.04000	7.25304	7,138,820	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			15.41000	0.01541	16,200	8.01	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,639.42000	3.63942	3,519,450	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			620.23000	0.62023	654,310	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,272.65000	4.27265	4,388,030	9.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,604.41000	3.60441	3,484,960	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			628.21000	0.62821	590,060	9.40	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			262.32000	0.26232	279,370	7.82	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,104.59000	5.10459	4,968,110	7.82	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			608.20000	0.60820	641,760	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			632.60000	0.63260	667,200	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,569.77000	3.56977	3,450,840	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			764.49000	0.76449	804,460	8.13	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,233.28000	3.23328	3,119,720	8.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			487.29000	0.48729	520,970	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			176.72000	0.17672	190,960	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,896.90000	4.89690	4,738,360	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			681.68000	0.68168	725,250	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,861.54000	4.86154	4,703,530	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			692.50000	0.69250	736,600	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,826.12000	4.82612	4,668,640	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			83.76000	0.08376	91,100	7.90	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			5,598.18000	5.59818	5,430,280	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			513.60000	0.51360	548,680	7.83	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,484.06000	5.48406	5,317,560	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			618.44000	0.61844	658,910	7.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,076.34000	5.07634	4,915,230	7.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Put			8,706.27000	8.70627	8,516,400	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,154.48000	8.15448	7,967,140	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			386.94000	0.38694	414,850	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,156.79000	6.15679	5,983,120	7.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			478.68000	0.47868	511,900	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,636.44000	5.63644	5,468,080	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,824.75000	1.82475	1,736,670	8.64	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			670.78000	0.67078	713,820	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			9,986.07000	9.98607	9,791,830	7.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.04	Call		131.26000	0.13126	142,210	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		8,892.65000	8.89265	8,702,020	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		141.56000	0.14156	153,270	7.87	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		2,709.72000	2.70972	2,820,880	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,892.77000	1.89277	1,802,350	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,813.57000	2.81357	2,927,070	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,974.77000	3.97477	3,873,310	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,573.23000	1.57323	1,627,690	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,947.57000	3.94757	3,846,500	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,259.86000	3.25986	3,345,780	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,595.44000	5.59544	5,474,080	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,380.46000	1.38046	1,430,200	7.86	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		4,280.91000	4.28091	4,175,120	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,540.35000	1.54035	1,594,030	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		986.98000	0.98698	950,710	9.66	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,556.74000	1.55674	1,610,810	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,151.15000	7.15115	7,017,100	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		515.41000	0.51541	539,220	7.46	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,795.41000	6.79541	6,663,690	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		600.63000	0.60063	627,560	7.49	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		2,225.98000	2.22598	2,156,370	8.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		822.10000	0.82210	856,270	7.62	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		6,670.93000	6.67093	6,790,190	9.66	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		6,374.93000	6.37493	6,246,330	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		195.94000	0.19594	206,470	7.41	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		9,488.93000	9.48893	9,343,930	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		4,002.10000	4.00210	3,900,250	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		454.77000	0.45477	476,250	7.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		4,010.45000	4.01045	4,106,120	8.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,823.30000	1.82330	1,763,440	8.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,236.24000	5.23624	5,344,480	9.17	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,356.37000	1.35637	1,309,080	9.17	0.00	0	1,00
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,50</b>
<b>Total For R2030</b>											<b>205,046,405.02</b>	<b>2,344</b>	<b>119,67</b>
R2032	On	04/08/2022	Bond Future			10.94795	87.13023	10.97149	87.00729	9.60	195,520,236.12	2,244	95,60
R2032	On	03/11/2022	Bond Future			11.14152	84.28596	11.17333	84.12453	9.74	154,496,164.68	1,833	77,60
R2032	On	02/02/2023	Bond Future			11.31527	85.73633	11.35731	85.52870	9.35	0.00	0	
R2032	On	04/05/2023	Bond Future			11.47623	83.16821	11.51021	83.00464	9.41	0.00	0	
<b>Total R2032 Future</b>											<b>350,016,400.80</b>	<b>4,077</b>	<b>173,20</b>

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	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.65	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		11,368.24000	11.36824	11,245,300	8.65	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		0.13000	0.00013	0,130	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		4,699.15000	4.69915	4,809,970	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		84.70000	0.08470	72,580	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		497.26000	0.49726	522,430	9.55	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		1,929.85000	1.92985	1,832,080	9.55	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		1,167.80000	1.16780	1,219,000	9.89	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		3,405.74000	3.40574	3,504,010	10.87	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		210.54000	0.21054	185,870	10.87	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call		55.21000	0.05521	58,240	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,156.97000	4.15697	4,037,060	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		58.36000	0.05836	61,570	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		6,884.48000	6.88448	6,761,600	8.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call		236.96000	0.23696	249,640	9.33	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put		2,745.83000	2.74583	2,635,570	9.33	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call		3.23000	0.00323	3,360	8.50	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put		6,424.12000	6.42412	6,301,310	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		28.70000	0.02870	30,230	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		1,019.23000	1.01923	947,490	9.89	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	9.40	Put		8,761.99000	8.76199	8,639,050	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1.69000	0.00169	1,750	8.46	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		4,744.86000	4.74486	4,623,450	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		52.17000	0.05217	55,030	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,209.55000	4.20955	4,089,470	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,104.55000	4.10455	3,984,820	8.91	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put		3,479.22000	3.47922	3,360,990	9.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		259.10000	0.25910	275,890	8.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,164.49000	4.16449	4,035,720	9.21	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call		34.30000	0.03430	37,030	8.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put		3,888.75000	3.88875	3,763,950	9.29	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call		858.52000	0.85852	901,100	9.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,515.30000	3.51530	3,396,450	9.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		875.26000	0.87526	918,460	9.42	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.11	Put		5,853.23000	5.85323	5,706,680	8.71	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call		21.29000	0.02129	23,030	8.71	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put		5,613.05000	5.61305	5,468,410	8.77	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call		298.75000	0.29875	317,580	8.84	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put		5,377.98000	5.37798	5,235,380	8.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		603.04000	0.60304	635,700	9.21	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.36	Call			25.03000	0.02503	27,050	8.70	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			9,931.83000	9.93183	9,772,420	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			9,355.42000	9.35542	9,196,720	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			128.31000	0.12831	137,570	8.58	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.92	Put			6,816.73000	6.81673	6,664,560	8.58	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			223.44000	0.22344	238,320	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,117.23000	3.11723	3,216,480	10.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,237.10000	1.23710	1,174,920	10.39	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			5,935.92000	5.93592	6,067,710	11.53	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			478.49000	0.47849	448,850	11.53	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.56	Call			701.33000	0.70133	737,960	9.29	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,222.76000	10.22276	10,063,070	8.71	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			707.87000	0.70787	750,160	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,612.59000	5.61259	5,447,250	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			839.92000	0.83992	887,910	8.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,214.56000	5.21456	5,054,920	8.95	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,093.42000	1.09342	1,151,580	9.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			506.60000	0.50660	539,420	8.68	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			6,376.23000	6.37623	6,201,420	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			683.34000	0.68334	724,530	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,694.58000	5.69458	5,528,140	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			695.63000	0.69563	737,370	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			746.77000	0.74677	706,770	11.47	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			107.35000	0.10735	116,270	8.42	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			10,151.37000	10.15137	9,952,660	8.42	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			274.38000	0.27438	294,500	8.45	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			7,783.54000	7.78354	7,596,030	8.45	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			449.36000	0.44936	479,280	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,576.63000	4.57663	4,427,160	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,663.33000	1.66333	1,586,390	10.25	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			7,248.84000	7.24884	7,416,470	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,643.74000	6.64374	6,466,030	8.62	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			74.09000	0.07409	80,500	8.41	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			11,041.86000	11.04186	10,840,640	8.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,653.59000	5.65359	5,487,700	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,519.41000	3.51941	3,641,910	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,900.55000	1.90055	1,815,420	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,998.25000	3.99825	4,128,940	10.25	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,542.24000	1.54224	1,595,100	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,697.96000	4.69796	4,587,250	9.16	0.00	0	

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			1,560.14000	1.56014	1,613,430	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,665.35000	4.66535	4,555,070	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,578.45000	1.57845	1,632,170	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,633.19000	4.63319	4,523,340	9.17	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,96</b>
<b>Total For R2032</b>												<b>350,016,400.80</b>	<b>4,077</b>	<b>203,26</b>
R2035	On	04/08/2022	Bond Future			11.27306	88.01337	11.28080	87.96803		10.81	7,129,082.97	81	129,07
R2035	On	03/11/2022	Bond Future			11.45674	84.84641	11.47120	84.76385		11.02	0.00	0	3,72
R2035	On	02/02/2023	Bond Future			11.62586	86.30527	11.64876	86.17770		10.53	0.00	0	
R2035	On	04/05/2023	Bond Future			11.77489	83.40747	11.78989	83.32567		10.59	0.00	0	
<b>Total R2035 Future</b>												<b>7,129,082.97</b>	<b>81</b>	<b>132,73</b>
R2035	On	04/08/2022	Bond Future	9.53	Call			0.03000	0.00003	0,020	9.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			11,214.70000	11.21470	11,169,350	9.59	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.43000	0.00043	0,380	9.49	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			838.50000	0.83850	840,320	10.98	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,728.31000	1.72831	1,684,790	10.98	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			5,149.14000	5.14914	5,185,050	12.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			190.75000	0.19075	188,240	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			3,569.04000	3.56904	3,521,190	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			199.78000	0.19978	197,250	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			4,637.74000	4.63774	4,590,560	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			209.12000	0.20912	206,590	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,463.62000	3.46362	3,415,750	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,081.28000	9.08128	9,035,890	9.49	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			70.93000	0.07093	69,090	10.08	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			3,516.14000	3.51614	3,468,270	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			112.13000	0.11213	102,700	12.72	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			129.20000	0.12920	126,880	10.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,005.14000	4.00514	3,957,480	10.28	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,872.51000	3.87251	3,808,640	10.74	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,182.22000	1.18222	1,202,640	10.80	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,636.08000	3.63608	3,573,940	10.80	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,355.72000	1.35572	1,378,560	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,280.21000	10.28021	10,198,590	9.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			180.90000	0.18090	184,950	9.62	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			7,265.97000	7.26597	7,187,460	9.62	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			409.56000	0.40956	417,940	10.08	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			520.71000	0.52071	502,850	13.30	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			1,060.72000	1.06072	1,079,410	10.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.15	Call			1,401.44000	1.40144	1,424,890	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,263.44000	3.26344	3,204,330	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,026.02000	7.02602	7,090,720	13.30	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,787.44000	5.78744	5,713,260	10.08	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			3,335.63000	3.33563	3,275,910	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			43.79000	0.04379	44,730	9.64	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			1,378.47000	1.37847	1,401,610	10.90	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,299.40000	3.29940	3,239,980	10.90	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,043.04000	1.04304	1,072,670	9.90	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,484.28000	5.48428	5,386,340	9.90	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,362.54000	1.36254	1,398,580	10.10	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			4,792.86000	4.79286	4,701,330	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,382.68000	1.38268	1,419,110	10.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			703.18000	0.70318	725,150	9.62	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,477.86000	6.47786	6,372,260	9.62	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			1,008.64000	1.00864	1,037,540	9.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,569.92000	5.56992	5,471,250	9.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,025.86000	1.02586	1,055,120	9.89	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			696.95000	0.69695	673,600	12.91	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			350.48000	0.35048	362,860	9.39	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			8,370.19000	8.37019	8,255,000	9.39	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			625.19000	0.62519	645,240	9.55	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,768.55000	6.76855	6,661,030	9.55	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			676.51000	0.67651	697,830	9.60	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			4,754.05000	4.75405	4,662,910	10.12	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			123.05000	0.12305	127,920	9.32	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			11,329.40000	11.32940	11,206,700	9.32	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			135.09000	0.13509	140,390	9.33	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,075.48000	11.07548	10,953,210	9.33	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			148.09000	0.14809	153,850	9.34	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			5,527.09000	5.52709	5,428,780	9.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,168.91000	2.16891	2,112,320	10.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,903.63000	3.90363	3,976,060	11.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,089.64000	2.08964	2,034,500	11.04	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			8,812.82000	8.81282	8,917,040	12.91	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			10,823.56000	10.82356	10,701,750	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,573.84000	6.57384	6,467,590	9.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,766.91000	3.76691	3,837,890	10.99	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,185.32000	1.18532	1,164,200	12.64	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,783.87000	1.78387	1,807,990	10.33	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.17	Put			5,263.78000	5.26378	5,206,100	10.33	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,846.53000	1.84653	1,871,270	10.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,153.24000	5.15324	5,096,180	10.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,867.60000	1.86760	1,892,540	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,116.69000	5.11669	5,059,830	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			235.16000	0.23516	239,630	9.52	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			11,854.01000	11.85401	11,776,680	9.52	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			619.23000	0.61923	629,740	9.69	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			8,595.67000	8.59567	8,524,380	9.69	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			820.99000	0.82099	834,250	9.81	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			1,888.81000	1.88881	1,913,960	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			5,080.33000	5.08033	5,023,680	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,538.15000	5.53815	5,588,470	11.64	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,999.84000	1.99984	1,968,360	11.64	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			8,284.76000	8.28476	8,345,440	12.64	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,688.42000	7.68842	7,619,880	9.81	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For R2035</b>												<b>7,129,082.97</b>	<b>81</b>	<b>147,62</b>
R2037	On	04/08/2022	Bond Future			11.48242	79.41256	11.48002	79.42666		12.12	6,273,592.24	79	139,20
R2037	On	03/11/2022	Bond Future			11.65610	80.60496	11.65957	80.58506		11.77	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.81592	77.73438	11.82689	77.67288		11.88	0.00	0	
R2037	On	04/05/2023	Bond Future			11.96602	79.17885	11.96915	79.16165		11.38	0.00	0	
<b>Total R2037 Future</b>												<b>6,273,592.24</b>	<b>79</b>	<b>141,20</b>
R2037	On	04/08/2022	Bond Future	11.95	Put			397.68000	0.39768	387,480	13.44	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			183.11000	0.18311	173,130	11.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,639.71000	3.63971	3,643,830	11.57	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			588.17000	0.58817	569,330	12.06	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call			174.64000	0.17464	164,960	11.55	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			2,198.30000	2.19830	2,193,560	12.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,081.93000	1.08193	1,058,520	12.37	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,435.68000	1.43568	1,426,370	12.37	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			3,693.86000	3.69386	3,698,280	11.55	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			3,088.21000	3.08821	3,063,910	13.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.78000	0.00078	0,650	10.63	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			8,764.24000	8.76424	8,778,210	10.63	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			166.47000	0.16647	157,080	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,748.38000	3.74838	3,753,090	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,357.35000	3.35735	3,336,720	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,328.13000	1.32813	1,327,310	11.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.30	Put		3,431.14000	3.43114	3,410,420	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,350.70000	1.35070	1,349,920	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,394.10000	3.39410	3,373,420	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,373.49000	1.37349	1,372,760	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,107.50000	1.10750	1,119,220	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,648.01000	5.64801	5,598,230	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,073.26000	1.07326	1,084,670	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,735.78000	5.73578	5,685,690	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,090.40000	1.09040	1,101,960	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,691.88000	5.69188	5,641,940	11.39	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,487.79000	5.48779	5,471,720	11.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,757.14000	1.75714	1,758,300	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,449.40000	5.44940	5,433,360	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,716.26000	1.71626	1,717,360	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,526.38000	5.52638	5,510,280	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,736.63000	1.73663	1,737,760	11.00	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>											<b>6,273,592.24</b>	<b>79</b>	<b>143,50</b>
R2040	On	04/08/2022	Bond Future			11.57997	81.07509	11.60278	80.93186	12.79	0.00	0	124,08
R2040	On	03/11/2022	Bond Future			11.74843	82.29255	11.77782	82.11231	12.42	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			11.90360	79.20071	11.94119	78.97534	12.56	0.00	0	
R2040	On	04/05/2023	Bond Future			12.04900	80.67272	12.08016	80.48952	12.04	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>128,54</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.01000	0.00001	0,010	11.47	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		13,469.74000	13.46974	13,326,510	11.47	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		28.88000	0.02888	30,230	11.44	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		200.05000	0.20005	210,250	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,787.40000	3.78740	3,654,370	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		4,104.52000	4.10452	4,218,280	14.27	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,018.67000	6.01867	5,876,790	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		181.71000	0.18171	191,000	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		260.78000	0.26078	231,310	14.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		3,903.53000	3.90353	3,769,590	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		190.72000	0.19072	200,460	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,845.26000	3.84526	3,711,770	11.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,440.71000	1.44071	1,498,750	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,743.59000	3.74359	3,621,390	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		984.94000	0.98494	1,028,780	12.02	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,649.87000	4.64987	4,513,470	12.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,393.06000	1.39306	1,449,700	12.28	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,824.15000	3.82415	3,700,550	12.28	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,416.77000	1.41677	1,474,100	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,783.72000	3.78372	3,660,810	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,399.17000	5.39917	5,527,440	14.23	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		1,053.54000	1.05354	1,001,570	14.23	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		283.59000	0.28359	300,070	11.12	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,337.25000	7.33725	7,173,490	11.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		380.77000	0.38077	401,700	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		6,739.76000	6.73976	6,580,450	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Call		1,666.35000	1.66635	1,730,720	12.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		3,396.16000	3.39616	3,280,290	12.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,287.71000	6.28771	6,115,640	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,075.18000	1.07518	1,129,150	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,239.65000	6.23965	6,068,250	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,198.02000	7.19802	7,014,540	11.50	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		807.91000	0.80791	851,630	11.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		7,040.14000	7.04014	6,858,490	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,039.24000	1.03924	1,091,880	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,336.04000	6.33604	6,163,310	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,057.12000	1.05712	1,110,420	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,316.75000	2.31675	2,224,160	13.23	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		166.19000	0.16619	177,960	11.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,916.64000	11.91664	11,703,040	11.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		177.86000	0.17786	190,340	11.14	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		11,706.04000	11.70604	11,493,150	11.14	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		763.24000	0.76324	805,130	11.50	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,135.05000	4.13505	4,265,980	13.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,379.14000	2.37914	2,284,700	13.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,245.51000	4.24551	4,378,290	13.23	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,890.93000	5.89093	5,766,990	11.75	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,036.73000	2.03673	2,098,390	11.80	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,687.77000	5.68777	5,566,230	11.80	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		717.19000	0.71719	745,690	11.02	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,275.47000	8.27547	8,128,290	11.22	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,879.58000	1.87958	1,937,880	11.73	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,973.81000	5.97381	5,848,910	11.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		280.05000	0.28005	293,010	10.84	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		5,932.39000	5.93239	5,807,970	11.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,923.71000	1.92371	1,982,970	11.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	04/05/2023	Bond Future	13.45	Call		8,809.55000	8.80955	8,949,180	14.41	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,383.41000	1.38341	1,339,840	14.41	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,901.71000	1.90171	1,960,490	11.74	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,883.33000	12.88333	12,713,090	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,317.71000	9.31771	9,163,010	11.02	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		971.76000	0.97176	1,007,780	11.22	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		6,135.27000	6.13527	6,254,940	13.34	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,193.17000	2.19317	2,129,640	13.34	0.00	0	40
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,500</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>140,120</b>
R2044	On	04/08/2022	Bond Future			11.58588	77.93443	11.60831	77.79153	13.51	5,143,672.38	66	88,200
R2044	On	03/11/2022	Bond Future			11.74548	79.10470	11.77417	78.92614	13.12	0.00	0	
R2044	On	02/02/2023	Bond Future			11.89216	76.08327	11.92863	75.86125	13.30	0.00	0	
R2044	On	04/05/2023	Bond Future			12.02916	77.49746	12.05956	77.31586	12.75	0.00	0	
<b>Total R2044 Future</b>											<b>5,143,672.38</b>	<b>66</b>	<b>88,200</b>
R2044	On	04/08/2022	Bond Future	11.08	Call		227.97000	0.22797	239,150	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,714.97000	3.71497	3,583,250	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		238.68000	0.23868	250,360	12.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,657.26000	3.65726	3,526,040	12.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		249.80000	0.24980	262,000	12.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,600.06000	3.60006	3,469,360	12.76	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,447.73000	1.44773	1,504,640	12.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,832.61000	3.83261	3,710,960	12.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,472.06000	1.47206	1,529,660	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,791.59000	3.79159	3,670,630	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		208.15000	0.20815	220,550	11.55	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put		8,127.06000	8.12706	7,960,900	11.55	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,217.85000	1.21785	1,267,950	12.86	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put		4,261.20000	4.26120	4,132,740	12.86	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,423.64000	1.42364	1,479,860	12.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,873.96000	3.87396	3,751,620	12.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,204.51000	6.20451	6,037,560	12.51	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,168.02000	1.16802	1,223,770	12.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,156.37000	6.15637	5,990,100	12.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,187.48000	1.18748	1,243,900	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,108.32000	6.10832	5,942,720	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,148.56000	1.14856	1,203,630	12.51	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,000.26000	6.00026	5,877,380	12.43	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,976.25000	1.97625	2,035,450	12.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.42	Put			5,957.95000	5.95795	5,835,550	12.44	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,999.13000	1.99913	2,058,810	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,915.88000	5.91588	5,793,960	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			1,953.52000	1.95352	2,012,240	12.43	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R2044</b>												<b>5,143,672.38</b>	<b>66</b>	<b>91,46</b>
R2048	On	04/08/2022	Bond Future			11.53173	81.11489	11.55365	80.97181		13.27	0.00	0	200,76
R2048	On	03/11/2022	Bond Future			11.68991	77.90769	11.71797	77.72894		13.60	0.00	0	
R2048	On	02/02/2023	Bond Future			11.83527	79.24749	11.87091	79.02556		13.04	0.00	0	
R2048	On	04/05/2023	Bond Future			11.96267	76.28244	11.99239	76.10076		13.22	0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>200,76</b>
R2048	On	04/08/2022	Bond Future	10.99	Call			218.65000	0.21865	228,300	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			4,052.09000	4.05209	3,918,660	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			228.95000	0.22895	239,060	12.87	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			3,991.48000	3.99148	3,858,510	12.87	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			5.10000	0.00510	5,230	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			8,221.17000	8.22117	8,078,220	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			140.62000	0.14062	146,800	12.64	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,617.10000	4.61710	4,480,200	12.64	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			208.69000	0.20869	217,910	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			4,113.14000	4.11314	3,979,280	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			9,001.65000	9.00165	8,858,610	11.66	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.01000	0.00001	0,010	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			13,969.71000	13.96971	13,826,630	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.88000	0.00088	0,890	11.61	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			9,796.30000	9.79630	9,653,230	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			2.11000	0.00211	2,150	11.66	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,379.20000	1.37920	1,433,510	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			4,052.87000	4.05287	3,928,430	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,403.32000	1.40332	1,458,320	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			4,009.49000	4.00949	3,885,740	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,355.49000	1.35549	1,409,100	13.33	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			4,096.76000	4.09676	3,971,620	13.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,402.62000	6.40262	6,234,070	12.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,141.32000	1.14132	1,195,380	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,352.19000	6.35219	6,184,320	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,102.57000	1.10257	1,155,290	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,453.36000	6.45336	6,284,150	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,121.85000	1.12185	1,175,230	12.16	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		1,941.27000	1.94127	1,999,120	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,184.05000	6.18405	6,060,220	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,964.49000	1.96449	2,022,820	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,140.09000	6.14009	6,016,740	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,987.61000	1.98761	2,046,420	12.83	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,096.12000	6.09612	5,973,250	12.83	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,85</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>206,64</b>
R209	On	04/08/2022	Bond Future			11.31482	67.45004	11.32178	67.41467	12.20	0.00	0	23,25
R209	On	03/11/2022	Bond Future			11.47938	65.31691	11.49232	65.25259	12.42	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.62671	66.44077	11.64704	66.34169	11.91	0.00	0	
R209	On	04/05/2023	Bond Future			11.76235	64.52278	11.77568	64.45896	11.96	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>27,81</b>
R209	On	04/08/2022	Bond Future	10.59	Put		3,942.23000	3.94223	3,904,890	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		62.66000	0.06266	60,800	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,044.97000	4.04497	4,007,740	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		66.36000	0.06636	64,440	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,993.48000	3.99348	3,956,190	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		70.23000	0.07023	68,260	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,942.39000	1.94239	1,903,890	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		276.64000	0.27664	281,500	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,483.44000	5.48344	5,423,980	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		904.07000	0.90407	917,760	12.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,380.91000	3.38091	3,330,490	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		4.74000	0.00474	4,790	11.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		12,638.68000	12.63868	12,574,410	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		11.87000	0.01187	12,040	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,310.56000	3.31056	3,260,580	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,980.53000	1.98053	2,006,350	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		955.11000	0.95511	969,450	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,076.30000	11.07630	11,012,150	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		60.36000	0.06036	61,430	10.81	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		8,114.52000	8.11452	8,051,270	10.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,416.52000	3.41652	3,365,890	12.11	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		920.85000	0.92085	934,750	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,522.62000	3.52262	3,560,350	13.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		1,068.99000	1.06899	1,042,400	13.68	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		937.95000	0.93795	952,070	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,345.68000	3.34568	3,295,480	12.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.80	Put		5,108.75000	5.10875	5,030,040	11.08	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		763.90000	0.76390	783,720	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,187.87000	5.18787	5,108,610	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		777.58000	0.77758	797,670	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,148.12000	5.14812	5,069,130	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		791.57000	0.79157	811,940	11.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,473.18000	1.47318	1,490,870	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,772.92000	4.77292	4,726,790	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,438.10000	1.43810	1,455,480	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,840.63000	4.84063	4,794,190	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,455.58000	1.45558	1,473,120	11.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,806.68000	4.80668	4,760,400	11.61	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>26,00</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>53,81</b>
R210	On	04/08/2022	Bond Future			224.50247	224.50247	224.40908	224.40908		0.00	0	1,00
R210	On	03/11/2022	Bond Future			224.95008	224.95008	224.75922	224.75922		0.00	0	
R210	On	02/02/2023	Bond Future			228.86724	228.86724	228.55734	228.55734		0.00	0	
R210	On	04/05/2023	Bond Future			230.09076	230.09076	229.89906	229.89906		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,00</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,00</b>
R213	On	04/08/2022	Bond Future			10.80853	82.16988	10.83217	82.05839	9.26	13,722,369.96	167	30,00
R213	On	03/11/2022	Bond Future			11.00470	79.86319	11.03688	79.71581	9.38	0.00	0	
R213	On	02/02/2023	Bond Future			11.18462	81.23600	11.22754	81.04503	9.03	0.00	0	
R213	On	04/05/2023	Bond Future			11.34355	79.19373	11.37803	79.04429	9.08	0.00	0	
<b>Total R213 Future</b>											<b>13,722,369.96</b>	<b>167</b>	<b>30,00</b>
R213	On	04/08/2022	Bond Future	9.88	Call		19.30000	0.01930	20,230	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,674.74000	4.67474	4,564,180	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		20.55000	0.02055	21,540	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,625.29000	4.62529	4,514,790	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		21.86000	0.02186	22,920	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,575.95000	4.57595	4,465,520	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		243.47000	0.24347	258,680	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,275.43000	5.27543	5,143,260	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		410.11000	0.41011	433,330	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,410.09000	4.41009	4,285,930	8.90	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		606.25000	0.60625	637,790	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		22.45000	0.02245	24,200	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,403.26000	9.40326	9,257,630	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		26.90000	0.02690	28,980	8.61	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	9.19	Put		9,091.44000	9.09144	8,946,140	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		164.55000	0.16455	175,520	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,628.23000	3.62823	3,513,890	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,698.94000	3.69894	3,583,600	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		631.26000	0.63126	663,790	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,663.49000	3.66349	3,548,640	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		644.01000	0.64401	677,050	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,893.66000	5.89366	5,757,250	8.57	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		3,734.60000	3.73460	3,618,760	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		618.67000	0.61867	650,710	9.08	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		612.54000	0.61254	649,990	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,209.79000	5.20979	5,056,270	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		748.18000	0.74818	791,690	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,774.44000	4.77444	4,626,980	8.57	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Call		409.30000	0.40930	436,740	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,066.55000	6.06655	5,903,020	8.31	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		591.60000	0.59160	628,070	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,284.51000	5.28451	5,130,010	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		602.01000	0.60201	638,970	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,247.07000	5.24707	5,093,060	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		849.11000	0.84911	896,860	8.64	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		4,497.49000	4.49749	4,354,270	8.64	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,132.66000	5.13266	5,273,820	10.32	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		961.87000	0.96187	912,060	10.32	0.00	0	9
R213	On	02/02/2023	Bond Future	9.16	Call		80.52000	0.08052	87,230	8.32	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,998.93000	9.99893	9,814,670	8.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,288.42000	4.28842	4,187,960	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,479.34000	1.47934	1,528,700	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,259.56000	4.25956	4,159,480	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,446.59000	1.44659	1,495,190	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,317.41000	4.31741	4,216,570	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,462.91000	1.46291	1,511,890	8.92	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>											<b>13,722,369.96</b>	<b>167</b>	<b>35,36</b>
R214	On	04/08/2022	Bond Future			11.57211	64.47351	11.59404	64.35951	13.31	628,810,143.03	9,753	59,53
R214	On	03/11/2022	Bond Future			11.73144	62.15425	11.75944	62.01184	13.62	0.00	0	8
R214	On	02/02/2023	Bond Future			11.87783	63.22296	11.91331	63.04614	13.08	0.00	0	
R214	On	04/05/2023	Bond Future			12.00644	61.10089	12.03599	60.95603	13.21	0.00	0	
<b>Total R214 Future</b>											<b>628,810,143.03</b>	<b>9,753</b>	<b>59,61</b>

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	04/08/2022	Bond Future	10.97	Call		115.64000	0.11564	121,110	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,494.50000	3.49450	3,385,970	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		121.45000	0.12145	127,210	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,443.90000	3.44390	3,335,660	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		127.49000	0.12749	133,540	12.32	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,393.59000	3.39359	3,285,640	12.32	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,109.58000	1.10958	1,152,890	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,245.54000	3.24554	3,146,440	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,128.63000	1.12863	1,172,490	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,211.02000	3.21102	3,112,470	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,090.59000	1.09059	1,133,360	13.40	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,280.18000	3.28018	3,180,540	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,285.23000	5.28523	5,149,160	12.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		866.09000	0.86609	907,360	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,244.59000	5.24459	5,109,040	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		881.14000	0.88114	922,920	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,204.18000	5.20418	5,069,140	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		851.21000	0.85121	891,960	12.20	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,541.93000	1.54193	1,587,670	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,998.74000	4.99874	4,899,620	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,560.26000	1.56026	1,606,380	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,963.68000	4.96368	4,864,940	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,578.72000	1.57872	1,625,220	12.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,928.82000	4.92882	4,830,460	12.85	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>628,810,143.03</b>	<b>9,753</b>	<b>59,61</b>
<b>Total for Bond</b>											<b>1,882,884,126.04</b>	<b>22,354</b>	<b>1,409,72</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	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 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>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
R209/R On 31/03/2036 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 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 04/08/2022 GOVI			805.25500	805.25500	803.98600	803.98600				0.00	0	1,1
GOVI On 03/11/2022 GOVI			817.45100	817.45100	815.79900	815.79900				0.00	0	
GOVI On 02/02/2023 GOVI			831.48100	831.48100	829.36700	829.36700				0.00	0	
GOVI On 04/05/2023 GOVI			846.85000	846.85000	845.12800	845.12800				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,11</b>
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			152,940.00000	15.29400	140,250,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			152,740.00000	15.27400	140,050,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			152,840.00000	15.28400	140,150,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			46,110.00000	4.61100	29,590,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Put		46,210.00000	4.62100	29,690,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		46,310.00000	4.63100	29,790,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		214,530.00000	21.45300	193,390,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		214,630.00000	21.46300	193,490,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		214,730.00000	21.47300	193,590,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		77,520.00000	7.75200	60,300,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		77,320.00000	7.73200	60,100,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		77,420.00000	7.74200	60,200,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		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>1,11</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
AL37	On	04/08/2022	Index Future			817.31300	817.31300	813.60800	813.60800		0.00	0	
AL37	On	03/11/2022	Index Future			829.69200	829.69200	825.56300	825.56300		0.00	0	
AL37	On	02/02/2023	Index Future			843.93200	843.93200	839.29300	839.29300		0.00	0	
AL37	On	04/05/2023	Index Future			859.53100	859.53100	855.24300	855.24300		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	04/08/2022	Index Future			918.52300	918.52300	917.59200	917.59200		0.00	0	
AL7T	On	03/11/2022	Index Future			932.43500	932.43500	931.07500	931.07500		0.00	0	
AL7T	On	02/02/2023	Index Future			948.43900	948.43900	946.55900	946.55900		0.00	0	
AL7T	On	04/05/2023	Index Future			965.96900	965.96900	964.54800	964.54800		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/08/2022	Index Future			816.47900	816.47900	815.20900	815.20900		0.00	0	13
ALBI	On	03/11/2022	Index Future			828.84500	828.84500	827.18800	827.18800		0.00	0	
ALBI	On	02/02/2023	Index Future			843.07000	843.07000	840.94500	840.94500		0.00	0	
ALBI	On	04/05/2023	Index Future			858.65400	858.65400	856.92700	856.92700		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV	On	04/08/2022	Index Future			321.75500	321.75500	321.42600	321.42600		0.00	0	73



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/11/2022			326.70700	326.70700	326.22800	326.22800			0.00	0	
IGOV	On	02/02/2023			332.39300	332.39300	331.73100	331.73100			0.00	0	
IGOV	On	04/05/2023			338.61300	338.61300	338.11200	338.11200			0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>77</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>77</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>91</b>
JIBAR	f	On	20/07/2022		5.02500	94.97500	5.04500	94.95500			0.00	0	
JIBAR	f	On	17/08/2022		5.67000	94.33000	5.71000	94.29000			0.00	0	
JIBAR	f	On	21/09/2022		5.76500	94.23500	5.84500	94.15500			0.00	0	
JIBAR	f	On	19/10/2022		6.32000	93.68000	6.39000	93.61000			0.00	0	
JIBAR	f	On	16/11/2022		6.38000	93.62000	6.48000	93.52000			0.00	0	
JIBAR	f	On	21/12/2022		6.97500	93.02500	6.97500	93.02500			0.00	0	
JIBAR	f	On	15/03/2023		7.37000	92.63000	7.47000	92.53000			0.00	0	
JIBAR	f	On	21/06/2023		7.83500	92.16500	7.94500	92.05500			0.00	0	
JIBAR	f	On	20/09/2023		8.02000	91.98000	8.15000	91.85000			0.00	0	
JIBAR	f	On	20/12/2023		8.10000	91.90000	8.23000	91.77000			0.00	0	
JIBAR	f	On	20/03/2024		8.29500	91.70500	8.42500	91.57500			0.00	0	
JIBAR	f	On	19/06/2024		8.30500	91.69500	8.45500	91.54500			0.00	0	
<b>Total Jibar Future</b>											<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total For JIBAR FUTURE</b>											<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Jibar</b>											<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Derivatives :</b>										<b>1,882,884,126.04</b>	<b>22,354</b>	<b>1,412,06</b>	
ABCPI	On	07/12/2023	Spot Bond		2.14700	322.89902	2.14700	322.65845			0.00	0	143,000,00
<b>Total ABCPI3 SPOT</b>											<b>0.00</b>	<b>0</b>	<b>143,000,00</b>
<b>Total For ABCPI3</b>											<b>0.00</b>	<b>0</b>	<b>143,000,00</b>
ABF001	On	13/09/2026	Spot Bond				0.00000	100.30366			0.00	0	
<b>Total ABF001 SPOT</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>											<b>0.00</b>	<b>0</b>	
ABF003	On	18/07/2024	Spot Bond				0.00000	101.79654			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		9.65000	100.10305	9.65000	100.02575			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		11.96500	85.87908	11.96500	85.79731			0.00	0	
<b>Total ABF005 SPOT</b>											<b>0.00</b>	<b>0</b>	

Contract Details	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 ABF005</b>									<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.57012			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	100.25365			0.00	0	
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.13273			0.00	0	
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.02523			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	102.06345			0.00	0	
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.94717			0.00	0	120,000,00
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.11215			0.00	0	40,000,00
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.45207			0.00	0	90,000,00
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.17969			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>	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.12747			0.00	0	100,000,00
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.44931			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>	
ABFN33 On 15/11/2023 Spot Bond					0.00000	100.94565			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.08912				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	101.10821				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	100.69415				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	102.01420				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.25950				0.00	7,136,000,000	3,568,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>7,136,000,000</b>	<b>3,568,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>7,136,000,000</b>	<b>3,568,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.41032				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	100.23309				0.00	0	60,000,000
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.86304				0.00	0	40,000,000
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.16227				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.19206				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.21339				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.11670				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.69716				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.60516				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	100.19391				0.00	4,380,000,000	2,190,000,000
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>4,380,000,000</b>	<b>2,190,000,000</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>4,380,000,000</b>	<b>2,190,000,000</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.65950				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	100.06067				0.00	0	150,000,000
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.85714				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.66372				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.68618				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.70494				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>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.05546				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.05785				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.05915				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.29379				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	100.80413				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.59967				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	100.06723				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	100.02061				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.80000	6.80000	6.80000	153.54401				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	42.18483	100.00000	41.88298				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			2.55000	2.55000	2.55000	162.00542				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	214.24977				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	235.76395				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			7.57000	7.57000	7.57000	102.68913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.86000	8.86000	8.86000	106.23057				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			6.10000	102.65227	6.10000	102.60192				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.55000	106.78493	8.55000	106.71207				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.27000	107.19532	9.27000	107.11616				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			6.54000	106.48911	6.54000	106.43326				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			9.31500	100.97390	9.31500	100.89898				0.00	0	553,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>553,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>553,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.39463	100.00000	14.29978				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.25800	326.87288	1.25800	326.65295				0.00	0	75,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>75,000,00</b>
ABX01 On 10/07/2024 Spot Bond			11.73500	11.73500	11.73500	98.32190				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	100.21732				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	100.21142				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.13300				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.21116				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.21116				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.21623				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.21623				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.85998				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.37853				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	100.20170				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	100.77105				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.73555				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.95435				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	101.69272				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.56096				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	103.80452				0.00	0	100,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.29107				0.00	90,400,000	22,600,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>90,400,000</b>	<b>22,600,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>90,400,000</b>	<b>22,600,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.30498				0.00	2,400,000	5,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>2,400,000</b>	<b>5,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>2,400,000</b>	<b>5,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.00426				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.83102				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>	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.15675				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	101.19646				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3' On 18/07/2026 Spot Bond			9.16000	98.82143	9.16000	98.74811				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	101.25624				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.45547				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.70436				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.05206				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.69428				0.00	3,200,000,000	1,600,000,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
AHF5A On 21/08/2023 Spot Bond			8.10500	105.46970	8.10500	105.40028				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.65720				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.72606				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.76840				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	101.48797				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 21/08/2022 Spot Bond					0.00000	100.70303				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.08333				0.00	0	20,000,000
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	100.72596				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.76828				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.06389				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.81974				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.90153				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.74712				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.73125				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.78943				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.76934				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	101.60670				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	101.09548				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			8.26000	104.71367	8.26000	104.64422				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.70700	101.82278	8.70700	101.75206				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.81500	87.21908	12.81500	87.13080				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.58000	193.03035	5.58000	192.83331				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>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.79462				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.07633				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	101.15598				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>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.32642				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.19780				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>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.80085				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.06755				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>	
ASN02 On 07/12/2033 Spot Bond			4.88000	250.40217	4.88000	250.16054				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.38000	218.38386	5.38000	218.16441				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.42000	204.92933	4.42000	204.73914				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 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN194 On 31/01/2038 Spot Bond			4.81000	119.15997	4.81000	119.04514				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>	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.41928				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>	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.58538				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.23112				0.00	0	100,000,00
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN274 On 20/06/2023 Spot Bond					0.00000	100.18539				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>	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.76144				0.00	56,000,000	14,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>56,000,000</b>	<b>14,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>56,000,000</b>	<b>14,000,00</b>
ASN279 On 20/08/2048 Spot Bond					0.00000	100.79576				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>	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.72394				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>	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.33936				0.00	48,000,000	12,000,00
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>48,000,000</b>	<b>12,000,00</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>48,000,000</b>	<b>12,000,00</b>
ASN291 On 26/09/2023 Spot Bond					0.00000	100.07538				0.00	16,000,000	4,000,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>16,000,000</b>	<b>4,000,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>16,000,000</b>	<b>4,000,00</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	100.19992				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.91422				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31(On 31/03/2029 Spot Bond			4.29500	4.29500	4.29500	112.57157				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			5.03500	5.03500	5.03500	103.84639				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	100.34920				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	100.39283				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	100.89864				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	99.65364				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			4.92000	117.56883	4.92000	117.45448				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	100.20283				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	100.18651				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.36153				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	100.19542				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.19542				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.59265				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.42505				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>	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.36863				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.86036				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>	
ASN380 On 06/11/2023 Spot Bond					0.00000	102.21587				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.28715				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.28715				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.53437				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.56889				0.00	0	100,000,00
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN390 On 20/11/2022 Spot Bond					0.00000	100.72502				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.24825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.19241				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>	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.22201				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.44131				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>	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.61114				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>	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.14819				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>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.15214				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.21410				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.68457				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>	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.54902				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.13692				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46 On 17/07/2023 Spot Bond					0.00000	101.14690				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.90393				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			10.90500	10.90500	10.90500	103.61271				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	100.93234				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.08262				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	100.90507				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	100.35786				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	105.28900				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			10.63000	10.63000	10.63000	103.52237				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	100.85262				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	100.27384				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	100.27384				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.47947				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.55500	94.88736	10.55500	94.80740				12,666,000,000.00	1,200,000	1,400,00
<b>Total ASN508 SPOT</b>										<b>12,666,000,000.00</b>	<b>1,200,000</b>	<b>1,400,00</b>
<b>Total For ASN508</b>										<b>12,666,000,000.00</b>	<b>1,200,000</b>	<b>1,400,00</b>
ASN50: On 21/12/2026 Spot Bond			9.73500	94.76031	9.73500	94.68651				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.28500	93.53453	10.28500	93.45767				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.28500	93.53453	10.28500	93.45767				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 31/07/2022 Spot Bond			9.10000	103.85092	9.10000	103.77383				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			11.05000	104.68185	11.05000	104.58859				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			11.00000	104.66076	11.00000	104.56791				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.44970	10.50000	104.36116				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.44970	10.50000	104.36116				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	99.94144				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	100.97475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.81648				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.49192	10.60000	104.40252				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			10.47000	101.21078	10.47000	104.34874				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			10.55000	104.47081	10.55000	104.38184				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.68618				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	101.19607				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	100.46363				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	100.07972				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.18656				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.43240				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.51186				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	100.57122				0.00	0	2,000,000,00
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ASN59: On 31/01/2023 Spot Bond			9.22000	103.90906	9.22000	103.83147				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	99.83012				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	101.25111				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	101.06324				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	101.13402				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.70911				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.98646				0.00	800,000,000	400,000,00
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	101.17555				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	100.05795				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	101.07678				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	100.18561				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.82310				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	101.09032				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	100.17673				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.71544				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	99.94440				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	100.21912				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	100.23829				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.52257				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.19132				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.36529				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.87684				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.02067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.66839				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.77469				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.94312				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.03728				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.22916				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.23800				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.71737				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	100.27310				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	100.02186				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	101.03512				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	101.11643				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	101.37962				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	101.10236				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	100.20851				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	100.20999				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	100.18948				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	100.92148				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	101.11936				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.83284				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	100.02092				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	100.38555				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 30/09/2022 Spot Bond					0.00000	100.01451				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.01589				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.34342				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>	
ASN72 On 15/10/2022 Spot Bond					0.00000	101.24847				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.48875				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	101.07946				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	100.65705				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	100.02107				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	100.20113				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	100.20408				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	101.02327				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 31/10/2026 Spot Bond					0.00000	101.02292				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.22781				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.21594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.98884	9.98884	9.98884	102.08859				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.38570				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.00894				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.15952				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.01491				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.01653				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.32210				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.16407				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.33807				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.89608				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>	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.37672				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82( On 02/04/2026 Spot Bond					0.00000	99.94553				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	99.88437				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	99.87663				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	102.16665				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	99.87757				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	101.71230				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	101.70771				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 14/04/2027 Spot Bond					0.00000	101.59066				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 14/04/2027 Spot Bond					0.00000	101.36690				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 14/04/2027 Spot Bond					0.00000	101.36690				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	101.41843				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 20/06/2026 Spot Bond					0.00000	100.26590				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN837 On 21/04/2027 Spot Bond					0.00000	101.18918				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>	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.17949				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>	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.17949				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>	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.23530				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>	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.65717				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>	
ASN843 On 26/10/2022 Spot Bond					0.00000	100.94739				0.00	0	
<b>Total ASN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN843</b>										<b>0.00</b>	<b>0</b>	
ASN844 On 26/10/2022 Spot Bond					0.00000	100.95637				0.00	0	
<b>Total ASN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN844</b>										<b>0.00</b>	<b>0</b>	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.98327				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>	
ASN846 On 29/04/2025 Spot Bond					0.00000	101.22007				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>	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.21149				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>	
ASN848 On 20/06/2027 Spot Bond					0.00000	100.20122				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>	
ASN849 On 20/06/2025 Spot Bond					0.00000	100.20728				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.74248				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.64755				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.53777				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.99530				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.75033				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.40141				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.40141				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.33895				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.30929				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.30929				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN869 On 30/09/2027 Spot Bond					0.00000	100.34080				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>	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.26192				0.00	0	
<b>Total ASN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN870</b>										<b>0.00</b>	<b>0</b>	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.17354				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>	
ASN877 On 27/09/2022 Spot Bond					0.00000	100.06541				0.00	0	
<b>Total ASN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN877</b>										<b>0.00</b>	<b>0</b>	
ASN878 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000.00	9,500,000,000	9,500,000,000	
<b>Total ASN878 SPOT</b>									<b>950,000,000,000.00</b>	<b>9,500,000,000</b>	<b>9,500,000,000</b>	
<b>Total For ASN878</b>									<b>950,000,000,000.00</b>	<b>9,500,000,000</b>	<b>9,500,000,000</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.99368				0.00	0	50,000,000
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	100.70466				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>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01600				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.44500	99.81499	7.44500	99.75521				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.84292				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.42755				0.00	0	100,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.02448				0.00	4,000,000,000	4,000,000,000
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For BAYA64</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>
BAYA64 On 31/03/2023 Spot Bond			9.46000	9.46000	9.46000	101.24987		95,799,026,620,000.00	10,126,747,000	10,126,747,000	
<b>Total BAYA67 SPOT</b>								<b>15,799,026,620,000.00</b>	<b>10,126,747,000</b>	<b>10,126,747,000</b>	
<b>Total For BAYA67</b>								<b>15,799,026,620,000.00</b>	<b>10,126,747,000</b>	<b>10,126,747,000</b>	
BAYA67 On 31/03/2026 Spot Bond			12.34500	12.34500	12.34500	102.53252		45,833,361,742,500.00	3,712,706,500	3,712,706,500	
<b>Total BAYA72 SPOT</b>								<b>15,833,361,742,500.00</b>	<b>3,712,706,500</b>	<b>3,712,706,500</b>	
<b>Total For BAYA72</b>								<b>15,833,361,742,500.00</b>	<b>3,712,706,500</b>	<b>3,712,706,500</b>	
BAYA72 On 01/07/2024 Spot Bond					0.00000	98.44387		0.00	0	0	
<b>Total BAYA74 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA74</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total BAYA75 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA75</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.98564		0.00	0	0	
<b>Total BAYA76 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA76</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.74793		0.00	821,475,800	410,737,900	
<b>Total BAYA77 SPOT</b>								<b>0.00</b>	<b>821,475,800</b>	<b>410,737,900</b>	
<b>Total For BAYA77</b>								<b>0.00</b>	<b>821,475,800</b>	<b>410,737,900</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.13197		0.00	0	0	
<b>Total BAYA78 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA78</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.63201		0.00	0	0	
<b>Total BAYA79 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA79</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.68134		0.00	0	0	
<b>Total BAYA80 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA80</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.02601		0.00	9,150,000,000	9,150,000,000	
<b>Total BAYA81 SPOT</b>								<b>0.00</b>	<b>9,150,000,000</b>	<b>9,150,000,000</b>	
<b>Total For BAYA81</b>								<b>0.00</b>	<b>9,150,000,000</b>	<b>9,150,000,000</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.26815		0.00	0	0	
<b>Total BAYA82 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA82</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.14086		0.00	10,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For BAYA83</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.02355				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.02493				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.07444				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.18220				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	103.06443				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	98.97030				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.18400				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	100.02400				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	100.02418				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	100.02354				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			100.00000	100.00000	100.00000	100.00000			580,000,000,000,000.00		45,800,000,000	38,459,000,000
<b>Total BAYA94 SPOT</b>									<b>10,000,000,000,000.00</b>		<b>45,800,000,000</b>	<b>38,459,000,000</b>
<b>Total For BAYA94</b>									<b>10,000,000,000,000.00</b>		<b>45,800,000,000</b>	<b>38,459,000,000</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
BAYA95 On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		740,000,000,000,000.00	7,400,000,000	7,400,000,000	
<b>Total BAYA95 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>7,400,000,000</b>	<b>7,400,000,000</b>	
<b>Total For BAYA95</b>								<b>10,000,000,000,000.00</b>	<b>7,400,000,000</b>	<b>7,400,000,000</b>	
BAYA96 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	4,000,000,000	
<b>Total BAYA96 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>	
<b>Total For BAYA96</b>								<b>10,000,000,000,000.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>	
BAYA97 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		915,000,000,000,000.00	9,150,000,000	9,150,000,000	
<b>Total BAYA97 SPOT</b>								<b>15,000,000,000,000.00</b>	<b>9,150,000,000</b>	<b>9,150,000,000</b>	
<b>Total For BAYA97</b>								<b>15,000,000,000,000.00</b>	<b>9,150,000,000</b>	<b>9,150,000,000</b>	
BAYA98 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total BAYA98 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For BAYA98</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.02821		0.00	7,000,000,000	7,000,000,000	
<b>Total BAYB13 SPOT</b>								<b>0.00</b>	<b>7,000,000,000</b>	<b>7,000,000,000</b>	
<b>Total For BAYB13</b>								<b>0.00</b>	<b>7,000,000,000</b>	<b>7,000,000,000</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.30372		0.00	0	0	
<b>Total BAYB15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYB15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.02922		0.00	0	0	
<b>Total BAYB16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYB16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000		0.00	0	0	
<b>Total BAYB17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYB17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.02907		0.00	0	0	
<b>Total BAYB18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYB18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.16023		0.00	0	0	
<b>Total BAYB19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYB19</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.30817		0.00	6,435,605,800	6,435,605,800	
<b>Total BAYB20 SPOT</b>								<b>0.00</b>	<b>6,435,605,800</b>	<b>6,435,605,800</b>	
<b>Total For BAYB20</b>								<b>0.00</b>	<b>6,435,605,800</b>	<b>6,435,605,800</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.02860		0.00	0	0	
<b>Total BAYB21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For BAYB21</b>									<b>0.00</b>	<b>0</b>	
BAYB2: On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			260,000,000,000,000.00	2,600,000,000	2,600,000,00
<b>Total BAYB22 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>2,600,000,000</b>	<b>2,600,000,00</b>
<b>Total For BAYB22</b>									<b>0,000,000,000,000.00</b>	<b>2,600,000,000</b>	<b>2,600,000,00</b>
BAYB2: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	7,000,000,000	7,000,000,00
<b>Total BAYB23 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>7,000,000,000</b>	<b>7,000,000,00</b>
<b>Total For BAYB23</b>									<b>0,000,000,000,000.00</b>	<b>7,000,000,000</b>	<b>7,000,000,00</b>
BD030: On 18/04/2028 Spot Bond			9.29000	9.29000	9.29000	96.46453			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	101.07966			0.00	0	
<b>Total BDX211 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>									<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.75106			0.00	0	
<b>Total BDX31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>									<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.43142			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>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.76769			0.00	0	
<b>Total BDX34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>									<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.30285			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	98.76984			0.00	0	
<b>Total BDX36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>									<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.07782			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	95.56826			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	81.46892			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			8.25000	104.46468	8.25000	104.39485				0.00	0	90,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.63508				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.54930				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>	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.48988				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.34677				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>	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.29606				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.14677				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			7.00000	104.61554	7.00000	104.55687				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	100.64048				0.00	120,000,000	60,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.89803				0.00	2,000,000,000	1,000,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>2,000,000,000</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
BID15 On 28/10/2024 Spot Bond					0.00000	101.21834				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	100.10407				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	100.10766				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.19392				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.54046				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.76700				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	87.22500				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	58.60500				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	44.25700				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.28116				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.61506				0.00	0	
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BNPP20</b>									<b>0.00</b>	<b>0</b>	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.27454			0.00	0	
<b>Total BNPP21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BNPP21</b>									<b>0.00</b>	<b>0</b>	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.26664			0.00	0	
<b>Total BNPP22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BNPP22</b>									<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.97734			0.00	0	
<b>Total BPPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>									<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.74349			0.00	0	
<b>Total BPPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>									<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.42815			0.00	0	547,000,00
<b>Total BPPF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>547,000,00</b>
<b>Total For BPPF20</b>									<b>0.00</b>	<b>0</b>	<b>547,000,00</b>
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.89454			0.00	0	
<b>Total BPPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>									<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.72483			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 03/08/2022 Spot Bond					0.00000	101.00774			0.00	0	
<b>Total BPPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>									<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.47086			0.00	0	200,000,00
<b>Total BPPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BPPF27</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.89126			0.00	0	
<b>Total BPPF29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>									<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.92342			0.00	0	
<b>Total BPPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>									<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.63678			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.88637				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 03/11/2022 Spot Bond					0.00000	100.81889				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</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	100.03580				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	101.08290				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.74202				0.00	0	200,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	100.92415				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.78500	103.81737	8.78500	103.74424			2,468,567,430,000.00		280,998,000	4,040,249,50
<b>Total CCT01 SPOT</b>									<b>2,468,567,430,000.00</b>		<b>280,998,000</b>	<b>4,040,249,50</b>
<b>Total For CCT01</b>									<b>2,468,567,430,000.00</b>		<b>280,998,000</b>	<b>4,040,249,50</b>
CCT02 On 12/06/2024 Spot Bond			9.03500	105.18324	9.03500	105.10709			0.00		0	
<b>Total CCT02 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CCT02</b>									<b>0.00</b>		<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.63500	106.88402	9.63500	106.80207			0.00		0	
<b>Total CCT03 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CCT03</b>									<b>0.00</b>		<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			11.05500	11.05500	11.05500	102.75246			0.00		0	
<b>Total CCT04 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CCT04</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	101.38922				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.76212				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.80943				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	101.55260				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	101.64366				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			100.00000	100.00000	100.00000	100.00000				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	106.54840	4.77000	104.23200				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.14000				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	100.12744				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			8.01500	106.99482	8.01500	106.92629				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	110.36756	8.70700	109.17000				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.24463				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>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.20278				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.59061				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			10.98000	102.34950	10.98000	102.26034				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>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.26800				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.67797	6.50000	107.31900				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	102.69200				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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.19990				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.79272				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.78647				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.25000	151.74950	5.25000	151.59786				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>	
CLN455 On 31/01/2025 Spot Bond			5.69000	150.13545	5.69000	149.98010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.83858				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			7.26000	104.07816	7.26000	104.01639				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.70112				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			7.66000	108.04951	7.66000	107.98333				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.08574				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>	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.80847				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.79894				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	99.37388				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>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.33256				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.30119				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51( On 11/10/2022 Spot Bond					0.00000	99.90514				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.97805				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 15/09/2022 Spot Bond			9.96000	102.92964	9.96000	102.84709				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 30/10/2022 Spot Bond			10.01000	101.71344	10.01000	101.63245				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 25/11/2022 Spot Bond					0.00000	100.74419				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>	
CLN51( On 30/06/2022 Spot Bond			9.60000	99.89490	9.60000	99.97371				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 12/03/2023 Spot Bond					0.00000	100.32890				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 27/02/2023 Spot Bond					0.00000	100.63711				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 09/09/2022 Spot Bond			9.20000	102.86288	9.20000	102.78645				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 24/04/2023 Spot Bond					0.00000	101.55490				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 26/04/2023 Spot Bond					0.00000	101.33664				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 21/02/2024 Spot Bond					0.00000	101.61051				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.82292				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	100.32890				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.21481				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	101.31625				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.51500	104.34531	10.51500	104.25673				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	100.66843				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.13197				0.00	420,000,000	210,000,000
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
CLN540 On 17/01/2024 Spot Bond					0.00000	101.48573				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	145.98600				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	102.89386				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			9.98500	103.77369	9.98500	103.68994				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			10.03500	102.70557	10.03500	102.62362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.12500	101.53516	10.12500	101.45343				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>	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.45889				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 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>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.81263				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>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.82562				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.72353				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.63518				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	121.09300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.87919				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.29455	10.19000	101.27188				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			9.98500	101.92681	9.98500	101.84587				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.19982				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.81578				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.32460				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.46777				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.83066				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>	
CLN571 On 12/11/2025 Spot Bond			10.21500	100.75814	10.21500	100.67634				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>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.86641				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.83481				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.29354				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.23244				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.26618				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.94319				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.86857				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	100.29989				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	101.28134				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	100.57131				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	102.77008				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	100.38758				0.00	0	170,000,00
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
CLN587 On 18/06/2024 Spot Bond					0.00000	100.19921				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	102.35286				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	102.05205				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.67000	154.13790	3.67000	124.14117				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.90638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.20899				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.71324				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.92913				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.94601				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.35801				0.00	0	50,000,00
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.19921				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.19921				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>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.93200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.51233				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.87819				0.00	0	150,000,00
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	100.78496				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	104.46469				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>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.30632				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>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.72058				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>	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.63094	9.32000	101.55508				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>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.50656				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>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.43820				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.69948				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.83464				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>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.03073				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.61000				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.97857				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.40855				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.61766				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.01817				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.07883				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.15025				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.22000	104.92638	7.22000	104.86471				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.81319				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.67395				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.88000	61.78568	12.88000	81.89218				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.75718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.68500	100.43796	10.68500	100.35136				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	100.80969				0.00	0	90,000,00
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
CLN632 On 21/11/2022 Spot Bond					0.00000	100.71056				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	101.77063				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	100.88382				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	103.50419				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	100.69414				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	100.80619				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	101.05966				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.87616				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	101.16280				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.69731				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.19589				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.30304				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.19619				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	100.93958				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	100.56545				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	100.80619				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.65427				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.80619				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.68500				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	100.23688				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.21115				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	100.71994				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	99.18800				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	99.99700				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	114.71200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	139.84500				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.80454				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.93679				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>	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.96004				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>	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.76945				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>	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.61241				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>	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.67597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.88781				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			4.25898	155.46321	4.25898	126.22468				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			4.25898	155.46321	4.25898	126.22550				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.90529				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.95189				0.00	0	80,000,00
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN677 On 21/12/2026 Spot Bond					0.00000	100.18023				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.75583				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.92044				0.00	0	80,000,00
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN681 On 07/12/2023 Spot Bond					0.00000	100.40896				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.17337				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.17769				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	101.05279				0.00	0	320,000,00
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
CLN687 On 21/12/2026 Spot Bond					0.00000	100.20711				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	100.20689				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	100.18427				0.00	0	290,000,00
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
CLN691 On 26/09/2023 Spot Bond					0.00000	100.18776				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>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.18444				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>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.99505				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>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.43129				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>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.91021				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.99235				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.52063				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>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.75450				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.58514				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.19975				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.99708				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.97517				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.31913				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.18035				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	84.37277				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.61641				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	100.26096				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	100.72359				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	100.18143				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	100.18143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.18143				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	83.40900				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	100.29233				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	82.40364				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.72683				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.49152				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.43886				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.16827				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.16827				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.16827				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.17095				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.17095				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.17095				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.94482				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.98625				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.62688				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.29721				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.61834				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.68136				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>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.22808				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.70600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.29539				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.79453				0.00	0	80,000,00
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN74 On 31/03/2032 Spot Bond					0.00000	100.02165				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.91521				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	97.45900				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.38342				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.68442				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>	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.18438				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.14344				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>	
CLN74 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>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.31670				0.00	0	320,000,00
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
CLN75 On 01/10/2026 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.07309				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	99.38653				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>	
CLN756 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>	
CLN757 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>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.31558				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>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.30696				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>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.94998				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>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.90921				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	101.08906				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 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.99348				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 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.07309				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 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.16141				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.34868				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>	
CLN770 On 31/07/2024 Spot Bond					0.00000	96.17484				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>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.25607				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>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.32835				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>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.65214				0.00	0	120,000,00
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
CLN774 On 31/07/2028 Spot Bond					0.00000	101.18614				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			6.67000	6.67000	6.67000	120.55792				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.61520				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.73242				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.99080				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.99884				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.85605				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	101.15144				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.03901				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	101.05668				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	100.02036				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	100.16272				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	100.02036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.87532				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	103.73900				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	101.15159				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	99.41900				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	101.15159				0.00	240,000,000	60,000,000
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
CLN792 On 05/09/2022 Spot Bond					0.00000	95.96914				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.15159				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.15159				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.02042				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.15159				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>	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.15173				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	101.15934				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	101.15934				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	100.66123				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.73268				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	101.00366				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	101.29176				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.16750				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.66556				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.05507				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.16946				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.29000	96.53635	9.29000	96.46453				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.17068				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.37910				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	99.92608				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond					0.00000	99.92608				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.15159				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.15182				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.16750				0.00	256,000,000	64,000,000
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>256,000,000</b>	<b>64,000,000</b>
<b>Total For CLN817</b>										<b>0.00</b>	<b>256,000,000</b>	<b>64,000,000</b>
CLN818 On 31/01/2030 Spot Bond					0.00000	100.99082				0.00	0	200,000,000
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN819 On 31/01/2025 Spot Bond					0.00000	101.29046				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.11753				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	100.02042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.90541				0.00	200,000,000	50,000,000
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For CLN824</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
CLN824 On 31/07/2025 Spot Bond					0.00000	100.90541				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.90507				0.00	200,000,000	50,000,000
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For CLN826</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
CLN826 On 31/07/2025 Spot Bond					0.00000	100.79980				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.66582				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.67069				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.00865				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.46183				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.47843				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.98643				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.38490				0.00	252,000,000	63,000,000
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
<b>Total For CLN834</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
CLN835 On 31/08/2026 Spot Bond					0.00000	100.38504				0.00	252,000,000	63,000,000
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
<b>Total For CLN835</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
CLN836 On 31/08/2027 Spot Bond					0.00000	100.38505				0.00	252,000,000	63,000,000
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
<b>Total For CLN836</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
CLN837 On 31/08/2029 Spot Bond					0.00000	100.38496				0.00	252,000,000	63,000,000
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
<b>Total For CLN837</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
CLN838 On 31/03/2027 Spot Bond					0.00000	100.34085				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>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.19915				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>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.01940				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>	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.38763				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>	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.30254				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.00000				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>	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.13507				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN844</b>									<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.07326			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>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.05734			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>	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.06177			0.00	232,000,000	58,000,000
<b>Total CLN847 SPOT</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,000</b>
<b>Total For CLN847</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,000</b>
CLN847 On 31/03/2027 Spot Bond					0.00000	100.06177			0.00	232,000,000	58,000,000
<b>Total CLN848 SPOT</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,000</b>
<b>Total For CLN848</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,000</b>
CLN848 On 31/03/2029 Spot Bond					0.00000	100.06142			0.00	232,000,000	58,000,000
<b>Total CLN849 SPOT</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,000</b>
<b>Total For CLN849</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,000</b>
CLN849 On 31/07/2025 Spot Bond					0.00000	100.08550			0.00	168,000,000	42,000,000
<b>Total CLN850 SPOT</b>									<b>0.00</b>	<b>168,000,000</b>	<b>42,000,000</b>
<b>Total For CLN850</b>									<b>0.00</b>	<b>168,000,000</b>	<b>42,000,000</b>
CLN850 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>	
COJ05 On 05/06/2023 Spot Bond			8.63000	104.05048	8.63000	103.97845		2,071,200,000,000.00	240,000,000	1,520,000,000	
<b>Total COJ05 SPOT</b>								<b>2,071,200,000,000.00</b>	<b>240,000,000</b>	<b>1,520,000,000</b>	
<b>Total For COJ05</b>								<b>2,071,200,000,000.00</b>	<b>240,000,000</b>	<b>1,520,000,000</b>	
COJ08 On 22/06/2026 Spot Bond			11.25500	100.99215	11.25500	100.90155		0.00	0		
<b>Total COJ08 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For COJ08</b>								<b>0.00</b>	<b>0</b>		
COJG0 On 09/06/2024 Spot Bond			9.72000	101.47396	9.72000	101.39505		13,608,000,000,000.00	1,400,000,000	700,000,000	
<b>Total COJG01 SPOT</b>								<b>13,608,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
<b>Total For COJG01</b>								<b>13,608,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
COT01 On 03/04/2023 Spot Bond			8.09500	102.99055	8.09500	102.92358		0.00	0		
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>		
COT02 On 03/04/2028 Spot Bond			13.04500	91.26175	13.04500	91.16726		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.63500	91.60787	11.63500	91.52298				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>	
CPV01 On 30/06/2029 Spot Bond			10.46000	10.46000	10.46000	101.70239				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.43160				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.23685				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.68468				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.79236				0.00	0	500,000,0€
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
DSY03 On 21/11/2024 Spot Bond			10.38500	10.38500	10.38500	101.29770				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	101.66445				0.00	0	500,000,0€
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
DSY05 On 21/08/2023 Spot Bond					0.00000	101.01235				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	100.18396				0.00	0	620,000,0€
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,0€</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>620,000,0€</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.18583				0.00	30,000,000	15,000,0€
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>15,000,0€</b>
<b>Total For DSY07</b>										<b>0.00</b>	<b>30,000,000</b>	<b>15,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF001 On 28/06/2023 Spot Bond					0.00000	100.04210				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	100.04332				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.52000	105.03207	7.52000	104.96783				0.00	0	1,980,279,90
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,980,279,90</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>1,980,279,90</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	66.45471	100.00000	66.00960				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	66.45471	100.00000	66.00960				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			8.04000	106.08893	8.04000	106.01965				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.61895	9.69000	103.53772				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.61895	9.69000	103.53772				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.58500	99.77521	10.58500	99.68995				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			11.73500	96.38059	11.73500	96.28954				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.77114	10.10000	103.68644				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.77114	10.10000	103.68644				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.58106				0.00	329,290,000	164,645,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>329,290,000</b>	<b>164,645,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>329,290,000</b>	<b>164,645,00</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	101.09136				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	100.04753				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.90176				0.00	10,000,000,000	5,000,000,000
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	97.36865				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	98.63506				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.30390				0.00	0	4,100,000,000
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.23433				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.87071				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.87036				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.06899				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	100.91687				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	101.36770				0.00	0	350,000,000
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.66455				0.00	0	422,300,000
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>422,300,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>422,300,00</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.31922				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	100.32989				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			7.57000	106.72799	7.57000	106.66337				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.14000	116.07605	5.14000	115.96189				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			4.81000	105.67474	4.81000	105.57290				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.48097	2.25000	143.37257				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			3.80000	155.68361	3.80000	155.54712				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			3.70200	142.88100	3.70200	142.75685				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			3.74500	139.57426	3.74500	139.45181				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			4.83000	118.44702	4.83000	118.33320				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			4.78000	107.87216	4.78000	107.76845				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.48097	2.25000	143.37257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	153.55049				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	151.06871				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				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	117.20080				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	116.34691				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	113.73679				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	105.71072				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	101.90377				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	103.55168				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	85.67045				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN016 On 17/02/2023 Spot Bond					0.00000	92.43007				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	92.11522				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	94.69907				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	100.78535				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>	
EMM03 On 04/05/2024 Spot Bond			10.69500	100.58788	10.69500	100.50248				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			12.63500	12.63500	12.63500	92.71395				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			12.68500	12.68500	12.68500	96.78125				0.00	0	666,666,6€
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,6€</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,6€</b>
EMM06 On 23/06/2025 Spot Bond			10.78500	10.78500	10.78500	99.41092				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.78500	10.78500	10.78500	99.10250				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			12.62500	12.62500	12.62500	75.78623				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			11.92500	11.92500	11.92500	96.53092				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			12.62500	12.62500	12.62500	90.01213				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF01€ On 04/06/2023 Spot Bond					0.00000	100.99284				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	100.41219				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>	
EPF01€ On 13/12/2025 Spot Bond					0.00000	100.31818				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>	
EPF01€ On 12/09/2022 Spot Bond					0.00000	100.43038				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.82957				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.54244				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>	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.60213				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>	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.43480				0.00	0	20,000,00
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
EPF02 On 14/03/2025 Spot Bond					0.00000	100.30158				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>	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.78362				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.28097				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>	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.03981				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.18679				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>	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.71679				0.00	0	700,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.96704				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>	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.15278				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>	
EQT007 On 08/10/2024 Spot Bond					0.00000	99.87961				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>	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.80248				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.14209				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.73881				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.77565				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.75714				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.79399				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.89303			0.00	0	
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.76787			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.75739			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.71437			0.00	0	
<b>Total ERSA29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>									<b>0.00</b>	<b>0</b>	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.75120			0.00	0	
<b>Total ERSA30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.87000	106.09648	6.87000	106.03711			0.00	0	
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.40730	10.00000	104.32290			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.78500	96.02241	9.78500	95.94725		3,914,000,000,000.00	400,000,000	2,700,000,000	
<b>Total ES26 SPOT</b>								<b>3,914,000,000,000.00</b>	<b>400,000,000</b>	<b>2,700,000,000</b>	
<b>Total For ES26</b>								<b>3,914,000,000,000.00</b>	<b>400,000,000</b>	<b>2,700,000,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.97579	7.85000	101.91145		0.00	0		
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>		
ES33 On 15/09/2033 Spot Bond			12.19000	73.98702	12.19000	73.91568		18,408,482,262,000.00	1,510,129,800	1,705,064,900	
<b>Total ES33 SPOT</b>								<b>18,408,482,262,000.00</b>	<b>1,510,129,800</b>	<b>1,705,064,900</b>	
<b>Total For ES33</b>								<b>18,408,482,262,000.00</b>	<b>1,510,129,800</b>	<b>1,705,064,900</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.24569	7.50000	102.18434		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			12.65000	71.67754	12.58500	71.95698		55,495,550,000,000.00	4,387,000,000	7,464,200,000	
<b>Total ES42 SPOT</b>								<b>55,495,550,000,000.00</b>	<b>4,387,000,000</b>	<b>7,464,200,000</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 ES42</b>										5,495,550,000.00	4,387,000,000	7,464,200,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.60483	8.50000	101.53552				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				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					0.00000	100.00000				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	101.65170				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.83448				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.74781				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.81932				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.75509				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	101.03974				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	102.46849				0.00	0	600,000.00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000.00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>600,000.00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.95581				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	101.01787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG02</b>										<b>0.00</b>	<b>0</b>	
FIG03 On 22/02/2025 Spot Bond					0.00000	100.70438				0.00	0	
<b>Total FIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG03</b>										<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.74681				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.75743				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.73933				0.00	0	520,000,0€
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,0€</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>520,000,0€</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.01501				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.93542				0.00	1,600,000	331,800,0€
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>1,600,000</b>	<b>331,800,0€</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>1,600,000</b>	<b>331,800,0€</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.55423				0.00	19,100,000	138,600,0€
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>19,100,000</b>	<b>138,600,0€</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>19,100,000</b>	<b>138,600,0€</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.36045				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.36500	103.49986	9.36500	103.42224				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	103.90784				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	104.56417				0.00	0	100,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.28500	98.12693	9.28500	98.05395			14,856,000,000.00		1,600,000	400,00
<b>Total FRB30 SPOT</b>									<b>14,856,000,000.00</b>		<b>1,600,000</b>	<b>400,00</b>
<b>Total For FRB30</b>									<b>14,856,000,000.00</b>		<b>1,600,000</b>	<b>400,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.69791				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>	
FRBI23 On 07/12/2023 Spot Bond			1.66000	325.06762	1.66000	324.83828				0.00	0	500,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	161.98535				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.62000	213.65068	3.62000	213.46610				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	112.95410				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			4.82500	4.82500	4.82500	229.47083				0.00	0	10,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.05000	100.76644	5.05000	100.66786				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			4.96500	102.01504	4.96500	101.91613				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			8.74517	8.74517	8.74517	82.20729				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			8.79080	8.79080	8.79080	81.31558				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	156.88902				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.68735				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	102.05289				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.30940				0.00	0	220,000,00
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.00906				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.69950				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.21919				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			3.57000	3.57000	3.57000	119.18399				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	101.10776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.21014				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.03505				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.19458				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.76777				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.78028				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.56677				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.38323				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.63854				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.67404				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.77123				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>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.59651				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	101.73991				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>	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.19097				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>	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.21550				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>	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.23392				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>	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.56483				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>	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.30955				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>	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.09607				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>	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.21314				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.23366				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>	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.34665				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	100.21737				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	99.94921				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.55501				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.01595				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.61623				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.87448				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.18126				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.97244				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.78987				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.74295				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.07821				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.27159				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.17889				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>	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.26103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.24883				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>	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.44305				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>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.56737				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.21960				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.07399				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.61540				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.53708				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.45195				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.29987				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.23457				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	101.24694				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.98376				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.26594				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>	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.12017				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2023 Spot Bond					0.00000	100.01739				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>	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.91516				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>	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.25176				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>	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.58827				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>	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.30350				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>	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.65393				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.50191				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>	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.50331				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.28015				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	101.27466				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.51613				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.48762				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.27779				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.27634				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.19734				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.17771				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.22038				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.69229				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.69229				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.69090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.69090				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.43228				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>	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.23699				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.32400				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.00972				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.30577				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.96462				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.08586				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.23695				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.22022				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.02240				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	101.31323				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	101.57204				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.09274				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.71579				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	100.29846				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	101.12074				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			12.96000	12.96000	12.96000	101.47812				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			11.10000	11.10000	11.10000	103.90771				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	100.90935				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	100.84182				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	100.19734				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.99234				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC409</b>									<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.54219			0.00	248,000,000	62,000,00
<b>Total FRC410 SPOT</b>									<b>0.00</b>	<b>248,000,000</b>	<b>62,000,00</b>
<b>Total For FRC410</b>									<b>0.00</b>	<b>248,000,000</b>	<b>62,000,00</b>
FRC41 On 30/04/2025 Spot Bond					0.00000	100.40689			0.00	252,000,000	63,000,00
<b>Total FRC411 SPOT</b>									<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
<b>Total For FRC411</b>									<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
FRC41 On 31/05/2027 Spot Bond					0.00000	100.40702			0.00	252,000,000	63,000,00
<b>Total FRC412 SPOT</b>									<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
<b>Total For FRC412</b>									<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
FRC41 On 30/04/2029 Spot Bond					0.00000	100.42407			0.00	252,000,000	63,000,00
<b>Total FRC413 SPOT</b>									<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
<b>Total For FRC413</b>									<b>0.00</b>	<b>252,000,000</b>	<b>63,000,00</b>
FRC41 On 31/05/2027 Spot Bond					0.00000	100.35179			0.00	0	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	100.19335			0.00	0	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	100.28732			0.00	0	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	100.08473			0.00	232,000,000	58,000,00
<b>Total FRC417 SPOT</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,00</b>
<b>Total For FRC417</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,00</b>
FRC41 On 31/05/2027 Spot Bond					0.00000	100.08624			0.00	232,000,000	58,000,00
<b>Total FRC418 SPOT</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,00</b>
<b>Total For FRC418</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,00</b>
FRC41 On 30/04/2029 Spot Bond					0.00000	100.08719			0.00	232,000,000	58,000,00
<b>Total FRC419 SPOT</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,00</b>
<b>Total For FRC419</b>									<b>0.00</b>	<b>232,000,000</b>	<b>58,000,00</b>
FRC42 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		690,700,000,000,000.00	16,907,000,000	8,500,000,00	
<b>Total FRC420 SPOT</b>								<b>10,700,000,000,000.00</b>	<b>16,907,000,000</b>	<b>8,500,000,00</b>	
<b>Total For FRC420</b>								<b>10,700,000,000,000.00</b>	<b>16,907,000,000</b>	<b>8,500,000,00</b>	
FRI33 On 28/02/2033 Spot Bond			4.53000	108.90739	4.53000	108.80557		0.00	0	10,000,00	

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 FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRI38 On 31/01/2038 Spot Bond			4.66000	121.37144	4.66000	121.25593				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.12188				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.29869				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	101.23266				0.00	0	20,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.31680				0.00	0	340,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47257				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	103.11678				0.00	0	90,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.09779				0.00	0	70,000,00
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.69438				0.00	0	100,000,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.43292				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.12726				0.00	0	50,000,00
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.15016				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.25300	4.25300	4.25300	110.02711				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			4.63000	4.63000	4.63000	121.70396				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	100.65933				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			4.77000	119.74495	4.77000	119.62993				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			4.83000	229.58652	4.83000	229.36591				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			4.91000	117.71242	4.91000	117.59804				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	228.73752				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.40000	158.77229	3.40000	158.63745				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	110.02795	3.70500	109.93176				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>	
FRS119 On 31/01/2038 Spot Bond			4.71000	120.62887	4.71000	120.51359				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			4.98000	226.46469	4.98000	226.24435				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.03000	225.43532	5.03000	225.21507				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2025 Spot Bond			2.93000	160.61932	2.93000	160.48906				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>	
FRS12 On 07/12/2033 Spot Bond			5.06000	224.82037	5.06000	224.60018				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			4.91000	117.71242	4.91000	117.59804				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			4.23000	206.96311	4.23000	206.77415				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			5.66000	107.50373	5.66000	107.39275				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			4.12000	208.15112	4.12000	207.96292				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			4.18000	207.50214	4.18000	207.31355				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.57000	214.66633	5.57000	214.44736				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.61000	108.15018	5.61000	108.03897				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>	
FRS13 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	117.59804				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			4.89000	116.17345	4.89000	117.88575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			3.99000	209.56522	3.99000	209.37796				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>	
FRS138 On 07/12/2033 Spot Bond			5.34000	219.17629	5.34000	218.95675				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.12000	208.15112	4.12000	207.96292				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.12000	208.15112	4.12000	207.96292				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS144 On 31/03/2028 Spot Bond			3.52100	214.75923	3.52100	214.57541				0.00	0	
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.70000	157.60690	3.70000	157.46921				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.47000	204.39796	4.47000	204.20742				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.51000	203.97398	4.51000	203.78322				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 31/01/2025 Spot Bond			3.67000	157.72297	3.67000	157.58555				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 31/03/2028 Spot Bond			3.98500	209.61982	3.98500	209.43260				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	203.67731				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>	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17( On 01/08/2022 Spot Bond					0.00000	6.35887				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2022 Spot Bond					0.00000	101.18275				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	101.29246				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17( 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>	
FRS18( On 18/09/2023 Spot Bond					0.00000	100.19774				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	100.07845				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 16/11/2023 Spot Bond					0.00000	165.99674				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	132.71566				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	169.42342				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 19/06/2026 Spot Bond					0.00000	168.99168				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2024 Spot Bond					0.00000	100.83936				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2025 Spot Bond					0.00000	100.95581				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.83251				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.66199				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.33489				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.69127				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.17461				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.17889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.75176				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.79996				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.97014				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.24026				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24( On 31/03/2032 Spot Bond					0.00000	105.76534				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 04/12/2022 Spot Bond					0.00000	100.70584				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 12/12/2025 Spot Bond					0.00000	73.12743				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 09/12/2023 Spot Bond					0.00000	100.60959				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 29/12/2025 Spot Bond					0.00000	100.39737				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 19/01/2024 Spot Bond					0.00000	101.94350				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 22/02/2024 Spot Bond					0.00000	94.41019				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 02/03/2024 Spot Bond					0.00000	100.48444				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 23/01/2024 Spot Bond					0.00000	102.43842				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 25/03/2024 Spot Bond					0.00000	100.10734				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.69278				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.02001				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.62040				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.02022				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>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	99.21236				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.81337				0.00	0	1,700,000,00
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
FRS27 On 21/07/2022 Spot Bond					0.00000	94.83699				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.02004				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.64753				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.02463				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.23972				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.36779				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.02118				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			10.50000	10.50000	10.50000	97.60722				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			10.50000	10.50000	10.50000	97.60722				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	101.11358				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	98.83702				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			11.83400	11.83400	11.83400	91.98366				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	90.84280				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS292 On 20/01/2023 Spot Bond					0.00000	83.50007				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 26/01/2023 Spot Bond					0.00000	87.93536				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS295 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>	
FRS296 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>	
FRS297 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>	
FRS298 On 09/05/2025 Spot Bond					0.00000	93.17592				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>	
FRS299 On 12/05/2023 Spot Bond					0.00000	94.70245				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>	
FRS300 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>	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.76606				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>	
FRS302 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>	
FRS303 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>	
FRS304 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>	

Contract Details	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 FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.54409				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.24659				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	325.73937				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			1.19000	327.17959	1.19000	326.96127				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.20000	1.20000	1.20000	326.91591				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	100.93895				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			4.61000	113.06432	4.61000	112.95718				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			4.35000	72.25443	4.35000	116.47773				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	160.92622				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			3.10000	3.10000	3.10000	159.81630				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			2.26000	2.26000	2.26000	322.15553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			6.80000	6.80000	6.80000	103.18428				0.00	0	30,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.52500	105.49226	8.52500	105.42009				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			8.53500	107.48471	8.53500	107.41028				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.39500	102.77325	9.39500	102.69593				0.00	0	3,040,000,00
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,040,000,00</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>3,040,000,00</b>
FRX27 On 07/03/2027 Spot Bond			9.40500	106.18436	9.40500	106.10484				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			9.29500	108.19084	9.29500	108.10941				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.26500	101.46562	10.26500	101.38148				0.00	0	40,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.74500	96.57354	10.74500	96.48981				0.00	0	83,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>83,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>83,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.73500	101.41672	10.73500	101.32984				0.00	0	1,000,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.86500	71.52568	11.86500	71.45814				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.95620				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.71139				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.68284				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.70223				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.70793				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>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.99953				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.05857				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	101.08806				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>	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.08627				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.58676				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>
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.72743				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A21 On 25/11/2024 Spot Bond					0.00000	100.84711				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>	
GH5A31 On 25/11/2026 Spot Bond					0.00000	100.63681				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 Intere
<b>Total For GH5A31</b>									<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.65529			0.00	0	
<b>Total GH5B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>									<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.87318			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			3.84000	116.98818	3.84000	116.88505			0.00	0	10,000,00
<b>Total GRL35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For GRL35</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.74115			0.00	0	
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			7.13900	105.78184	7.13900	105.72105			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	100.90817			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			7.79500	105.62226	7.79500	105.55607			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>	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.15503			0.00	0	
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.13108			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	100.52530			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	101.36350			0.00	0	
<b>Total GRT25G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>									<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.05285			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.03418				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.39473				0.00	0	150,000,00
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.14874				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.54127				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	101.23259				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.34807				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.15195				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	100.12324				0.00	0	20,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.01671				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	100.92353				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.40128				0.00	218,269,800	109,134,90
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>218,269,800</b>	<b>109,134,90</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>218,269,800</b>	<b>109,134,90</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.47628				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	100.73871				0.00	200,000,000	100,000,000
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	101.07464				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.44552				0.00	0	20,000,000
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.51318				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.33783				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	100.35318				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>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.63736				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>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.07829				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.35283				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.72371				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.18728				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.00655				0.00	140,000,000	70,000,00
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For H12T4</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.99513				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.89052				0.00	4,910,000,000	4,910,000,00
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>4,910,000,000</b>	<b>4,910,000,00</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>4,910,000,000</b>	<b>4,910,000,00</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	98.88374				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	100.43846				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	100.35735				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.01667				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.01646				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.01757				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			1.85000	324.21918	1.85000	323.98544				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			2.15000	2.15000	2.15000	332.46315				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.92500	100.60626	10.92500	100.51761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.78000	79.83133	4.78000	109.09767				0.00	0	10,000,000.00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			12.02000	86.50242	12.02000	86.41878			4,733,596,200,000.00		393,810,000	5,836,810,000
<b>Total HWAY34 SPOT</b>									<b>4,733,596,200,000.00</b>		<b>393,810,000</b>	<b>5,836,810,000</b>
<b>Total For HWAY34</b>									<b>4,733,596,200,000.00</b>		<b>393,810,000</b>	<b>5,836,810,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.06574	100.00000	12.97822				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.04000	85.76972	12.04000	85.68666				0.00	0	5,090,000.00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,090,000.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,090,000.00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.06292	100.00000	12.97542				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>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.20027				0.00	3,000,000,000	16,500,000.00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>16,500,000.00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>16,500,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.06009				0.00	7,722,000,000	3,861,000.00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>7,722,000,000</b>	<b>3,861,000.00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>7,722,000,000</b>	<b>3,861,000.00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.54566				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.25000	163.33829	2.25000	163.21490			542,602,637,550,000.00		241,156,727,800	763,165,800,300
<b>Total I2025 SPOT</b>									<b>12,602,637,550,000.00</b>		<b>241,156,727,800</b>	<b>763,165,800,300</b>
<b>Total For I2025</b>									<b>12,602,637,550,000.00</b>		<b>241,156,727,800</b>	<b>763,165,800,300</b>
I2029 On 31/03/2029 Spot Bond			3.38000	119.23062	3.37000	119.20393			272,661,659,400,000.00		80,669,130,000	201,444,369,000
<b>Total I2029 SPOT</b>									<b>12,661,659,400,000.00</b>		<b>80,669,130,000</b>	<b>201,444,369,000</b>
<b>Total For I2029</b>									<b>12,661,659,400,000.00</b>		<b>80,669,130,000</b>	<b>201,444,369,000</b>
I2033 On 28/02/2033 Spot Bond			4.00500	114.35047	4.03000	113.98228			496,336,550,130,000.00		123,929,226,000	483,376,994,300
<b>Total I2033 SPOT</b>									<b>16,336,550,130,000.00</b>		<b>123,929,226,000</b>	<b>483,376,994,300</b>
<b>Total For I2033</b>									<b>16,336,550,130,000.00</b>		<b>123,929,226,000</b>	<b>483,376,994,300</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			4.02000	131.37403	4.01000	131.41968		159,831,131,760,000.00	39,758,988,000	419,893,600,10	
<b>Total I2038 SPOT</b>								<b>9,831,131,760,000.00</b>	<b>39,758,988,000</b>	<b>419,893,600,10</b>	
<b>Total For I2038</b>								<b>9,831,131,760,000.00</b>	<b>39,758,988,000</b>	<b>419,893,600,10</b>	
I2046 On 31/03/2046 Spot Bond			4.04500	118.59545	4.05000	118.39068		282,530,483,980,000.00	69,846,844,000	473,372,760,40	
<b>Total I2046 SPOT</b>								<b>2,530,483,980,000.00</b>	<b>69,846,844,000</b>	<b>473,372,760,40</b>	
<b>Total For I2046</b>								<b>2,530,483,980,000.00</b>	<b>69,846,844,000</b>	<b>473,372,760,40</b>	
I2050 On 31/12/2050 Spot Bond			4.05000	120.43116	4.06500	119.98720		479,836,596,600,000.00	118,478,172,000	454,598,176,00	
<b>Total I2050 SPOT</b>								<b>9,836,596,600,000.00</b>	<b>118,478,172,000</b>	<b>454,598,176,00</b>	
<b>Total For I2050</b>								<b>9,836,596,600,000.00</b>	<b>118,478,172,000</b>	<b>454,598,176,00</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.76739		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	100.79619		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			1.92000	323.90737	1.92000	323.67199		0.00	0		
<b>Total IBL109 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBL109</b>								<b>0.00</b>	<b>0</b>		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.08595		0.00	2,820,000,000	1,410,000,00	
<b>Total IBL115 SPOT</b>								<b>0.00</b>	<b>2,820,000,000</b>	<b>1,410,000,00</b>	
<b>Total For IBL115</b>								<b>0.00</b>	<b>2,820,000,000</b>	<b>1,410,000,00</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.84391		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>		
IBL130 On 22/07/2022 Spot Bond					0.00000	101.07194		0.00	4,370,000,000	2,185,000,00	
<b>Total IBL130 SPOT</b>								<b>0.00</b>	<b>4,370,000,000</b>	<b>2,185,000,00</b>	
<b>Total For IBL130</b>								<b>0.00</b>	<b>4,370,000,000</b>	<b>2,185,000,00</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.79851		0.00	0		
<b>Total IBL132 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBL132</b>								<b>0.00</b>	<b>0</b>		
IBL133 On 12/09/2022 Spot Bond					0.00000	100.34104		0.00	0		
<b>Total IBL133 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBL133</b>								<b>0.00</b>	<b>0</b>		
IBL134 On 17/10/2024 Spot Bond					0.00000	101.22079		0.00	0		
<b>Total IBL134 SPOT</b>								<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.69935				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.01848				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	100.94063				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	100.89065				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.68798				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	100.19398				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	99.94593				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.57366				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.59370				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>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.60175				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.00298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.93730				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.97753				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	101.15063				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	101.18504				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	101.22295				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	100.90340				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	100.73588				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	101.09026				0.00	2,580,000,000	1,290,000,000
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>2,580,000,000</b>	<b>1,290,000,000</b>
<b>Total For IBL177</b>										<b>0.00</b>	<b>2,580,000,000</b>	<b>1,290,000,000</b>
IBL178 On 19/07/2026 Spot Bond					0.00000	101.12509				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.60620				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.83086				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	100.33243				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.34238				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	99.88529				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>	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.23516				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.99249				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.85576				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	100.83707				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	100.46800				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	100.48176				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.76670				0.00	200,000,000	100,000,000
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IBL202</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IBL203 On 09/12/2026 Spot Bond					0.00000	100.42080				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	100.40320				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.34440				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.38558				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.85298				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.95376				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.66313				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.59631				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 22/08/2022 Spot Bond					0.00000	100.59631				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 22/08/2022 Spot Bond					0.00000	100.59631				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 22/08/2022 Spot Bond					0.00000	100.59631				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 07/09/2022 Spot Bond					0.00000	100.35511				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	100.19631				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	100.17767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 28/09/2022 Spot Bond					0.00000	100.04780				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	100.01755				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.01860				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 11/10/2022 Spot Bond					0.00000	101.15371				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.05640				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.88226				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			8.40000	8.40000	8.40000	101.01127				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.61878				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	101.19325				0.00	1,480,000,000	740,000,000
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,000</b>
<b>Total For IBL226</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,000</b>
IBL227 On 25/05/2027 Spot Bond					0.00000	101.57234				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	100.40438				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL229 On 13/06/2025 Spot Bond					0.00000	100.32447				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.33405				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.17471				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			8.95000	8.95000	8.95000	100.16759				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			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
IBL234 On 29/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
IBL60 On 17/02/2024 Spot Bond			7.68000	107.72006	7.68000	107.65280				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			6.05000	102.56933	6.05000	102.51954				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.84011				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			9.81000	100.50235	9.81000	100.42392				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.23500	101.76732	11.23500	101.68469				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.40500	102.20939	10.40500	102.12446				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 26/04/2023 Spot Bond					0.00000	100.65512				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 12/11/2023 Spot Bond					0.00000	100.11265				0.00	0	20,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.69176				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.84387				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>	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.98240				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.28370				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.57390				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.43086				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>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.27687				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.13500	99.67291	9.13500	99.59996				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.65857				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	102.26571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.97554				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	100.40658				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.59262				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	101.47531				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	100.59554				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	100.16383				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	100.07733				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.15666				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.90912				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.19531				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	100.84088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	100.85501				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	100.42431				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.83032				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.99997				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	100.31662				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>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.70521				0.00	0	
<b>Total IPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.93918				0.00	0	250,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
IV019 On 31/03/2028 Spot Bond			4.78000	201.13847	4.78000	200.94601				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	103.47924				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.68000	202.18335	4.68000	201.99150				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>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.87243				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.53849				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.73217				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.83914				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	100.44682				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	100.51634				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	100.68689				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	100.44813				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>	
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.81135				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.75780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.24498	7.40000	100.18608				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.81919				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.91315				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 31/07/2022 Spot Bond			7.23000	103.06380	7.23000	103.00291				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	100.95018				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 31/08/2022 Spot Bond			7.45000	102.51143	7.45000	102.44944				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	100.44020				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 31/08/2022 Spot Bond			3.91012	103.05469	3.91012	103.02178				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>	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.25396				0.00	17,200,000,000	8,600,000,000
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>17,200,000,000</b>	<b>8,600,000,000</b>
<b>Total For IVC203</b>										<b>0.00</b>	<b>17,200,000,000</b>	<b>8,600,000,000</b>
IVC204 On 18/11/2022 Spot Bond					0.00000	100.65428				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>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.90764				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.51348				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.41875				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.17913				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.02334				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			6.91000	6.91000	6.91000	102.36246				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.61000	7.61000	7.61000	101.12638				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	101.04973				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.03663				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			6.70000	6.70000	6.70000	101.59715				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			8.45000	101.66445	8.45000	101.59551				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			7.20000	100.17454	7.20000	100.50653				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>	
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.86580				0.00	0	
<b>Total IVZ093 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVZ093</b>										<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.76167				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.65775				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			5.50000	5.50000	5.50000	99.44556				0.00	0	
<b>Total IVZ097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ097</b>										<b>0.00</b>	<b>0</b>	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.02132				0.00	0	
<b>Total IVZ099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ099</b>										<b>0.00</b>	<b>0</b>	
IVZ100 On 05/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.89559				0.00	0	
<b>Total IVZ100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ100</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			5.75000	5.75000	5.75000	98.47964				0.00	0	
<b>Total IVZ101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ101</b>										<b>0.00</b>	<b>0</b>	
IVZ102 On 26/07/2022 Spot Bond			5.75000	5.75000	5.75000	98.41856				0.00	0	
<b>Total IVZ102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ102</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.23557				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.80049				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.17501				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	100.70606				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 19/10/2023 Spot Bond					0.00000	101.27471				0.00	200,000,000	100,000,000
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For KAP017</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
KAP017 On 14/04/2024 Spot Bond					0.00000	101.51444				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	101.05828				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	100.28602				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	100.28687				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	100.84794				0.00	500,000,000	500,000,000
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
KAP022 On 04/03/2027 Spot Bond					0.00000	100.43803				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	101.27805				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	101.32850				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 24/10/2022 Spot Bond					0.00000	101.47308				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.88500	117.03695	9.88500	116.94493				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			7.47000	103.15769	7.47000	103.09557				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.31020				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.20488				0.00	6,200,000	206,200,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>6,200,000</b>	<b>206,200,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>6,200,000</b>	<b>206,200,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.99278				0.00	0	250,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.97522				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	103.54178				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>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.60419				0.00	0	755,000,00
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>755,000,00</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	<b>755,000,00</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.74211				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.75921				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.17039				0.00	1,290,000,000	1,050,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>1,290,000,000</b>	<b>1,050,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>1,290,000,000</b>	<b>1,050,000,00</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.74666				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	100.51096				0.00	0	40,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</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 Intere
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.31819				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.47109				0.00	0	500,000,00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	101.12414				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.65121				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	100.94358				0.00	200,000,000,000	100,000,000,00
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>200,000,000,000</b>	<b>100,000,000,00</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>200,000,000,000</b>	<b>100,000,000,00</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	100.51368				0.00	100,000,000,000	50,000,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>100,000,000,000</b>	<b>50,000,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>100,000,000,000</b>	<b>50,000,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.03575				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	100.53485				0.00	0	150,000,00
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.69754				0.00	4,380,000,000	2,290,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>4,380,000,000</b>	<b>2,290,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>4,380,000,000</b>	<b>2,290,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.58954				0.00	260,000,000,000	130,000,000,00
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>260,000,000,000</b>	<b>130,000,000,00</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>260,000,000,000</b>	<b>130,000,000,00</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.06417				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.13500	9.13500	9.13500	110.07455				0.00	0	77,000,00

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 MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,000,00</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>77,000,00</b>
MMIG0 On 12/08/2022 Spot Bond			6.98900	104.64852	6.98900	104.58889				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.73597				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.17835				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.34669				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.78500	98.84966	9.78500	98.77228			915,876,000,000.00		93,600,000	23,400,00
<b>Total MML02 SPOT</b>									<b>915,876,000,000.00</b>		<b>93,600,000</b>	<b>23,400,00</b>
<b>Total For MML02</b>									<b>915,876,000,000.00</b>		<b>93,600,000</b>	<b>23,400,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	101.77814				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.03500	91.13024	10.03500	93.11915				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.64670				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.60500	98.20819	10.60500	98.12549				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.42074				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.10511				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN10 On 11/10/2024 Spot Bond					0.00000	101.79483				0.00	0	150,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.20016				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	101.92263				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.70165				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	101.51675				0.00	0	130,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.60191				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.06139				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	101.46958				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	101.48757				0.00	0	160,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.24522				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			9.73000	99.23695	9.73000	99.15884				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	101.22848				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.91522				0.00	200,000,000	100,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	101.49825				0.00	0	100,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	101.79086				0.00	0	100,000,00
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	100.26957				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	100.81359				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	101.17386				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>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2022 Spot Bond					0.00000	100.71530				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2023 Spot Bond					0.00000	100.75761				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	100.75752				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2024 Spot Bond					0.00000	100.74694				0.00	0	20,000,00
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MWAR On 22/05/2025 Spot Bond					0.00000	100.65871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.17850				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	100.22209				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	100.25904				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	100.29294				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			7.20000	101.37050	7.20000	101.31214				0.00	0	270,112,40
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,112,40</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>270,112,40</b>
NAM03 On 01/08/2023 Spot Bond			7.56000	106.78042	7.56000	106.71478				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			10.66500	103.92220	10.66500	103.83276				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.31817				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.96409				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.05483				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.06328				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	100.95370				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	100.26741				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			7.12500	106.93182	7.12500	106.87080				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			8.36500	106.15925	8.36500	106.08717				0.00	0	105,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
NBK17 On 22/04/2026 Spot Bond			9.32000	103.93554	9.32000	103.85796				0.00	0	76,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>76,000,00</b>
NBK20 On 01/06/2026 Spot Bond			9.32000	104.26037	9.32000	104.18256			24,977,600,000,000.00	2,680,000,000	1,568,000,00	
<b>Total NBK20A SPOT</b>									<b>24,977,600,000,000.00</b>	<b>2,680,000,000</b>	<b>1,568,000,00</b>	
<b>Total For NBK20A</b>									<b>24,977,600,000,000.00</b>	<b>2,680,000,000</b>	<b>1,568,000,00</b>	
NBK21 On 21/07/2027 Spot Bond			9.57500	108.95099	9.57500	108.86657			5,745,000,000,000.00	600,000,000	300,000,00	
<b>Total NBK21A SPOT</b>									<b>5,745,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,00</b>	
<b>Total For NBK21A</b>									<b>5,745,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			6.46000	102.53078	6.46000	102.47766			0.00	0	0	
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.26300	108.32412	8.26300	108.25265			0.00	0	1,000,00	
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,00</b>	
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,00</b>	
NBK24 On 19/11/2027 Spot Bond			9.30500	108.11719	9.30500	108.03706			0.00	0	1,000,000,00	
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
NBK25 On 17/02/2023 Spot Bond			6.88000	6.88000	6.88000	106.22017			0.00	0	0	
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.89253			0.00	260,000,000	130,000,00	
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</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 NBK25B</b>										0.00	260,000,000	130,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	56.86892	100.00000	56.49420				0.00	0	
<b>Total NBK26A SPOT</b>										0.00	0	
<b>Total For NBK26A</b>										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.38145				0.00	0	
<b>Total NBK26B SPOT</b>										0.00	0	
<b>Total For NBK26B</b>										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.20000	107.84487	9.20000	107.76581				0.00	0	
<b>Total NBK27A SPOT</b>										0.00	0	
<b>Total For NBK27A</b>										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.51300	107.78348	6.51300	107.72624				0.00	0	
<b>Total NBK28A SPOT</b>										0.00	0	
<b>Total For NBK28A</b>										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.70500	110.50114	8.70500	110.42314				0.00	0	
<b>Total NBK29A SPOT</b>										0.00	0	
<b>Total For NBK29A</b>										0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.15000	107.24443	7.15000	107.18202				0.00	0	1,800,000
<b>Total NBK30A SPOT</b>										0.00	0	1,800,000
<b>Total For NBK30A</b>										0.00	0	1,800,000
NBK31 On 09/11/2023 Spot Bond			6.68000	104.87944	6.68000	104.82326				0.00	0	
<b>Total NBK31A SPOT</b>										0.00	0	
<b>Total For NBK31A</b>										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.36678				0.00	0	
<b>Total NBK31B SPOT</b>										0.00	0	
<b>Total For NBK31B</b>										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.71215				0.00	0	
<b>Total NBK35B SPOT</b>										0.00	0	
<b>Total For NBK35B</b>										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.22491				0.00	0	
<b>Total NBK36B SPOT</b>										0.00	0	
<b>Total For NBK36B</b>										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.46000	11.46000	11.46000	77.69621				0.00	0	
<b>Total NBK4 SPOT</b>										0.00	0	
<b>Total For NBK4</b>										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.64484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.96939				0.00	200,000,000	200,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.02238				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	101.54633				0.00	80,000,000	40,000,000
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	102.81313				0.00	100,000,000	50,000,000
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.07249				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56585				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	101.19409				0.00	120,000,000	60,000,000
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.31813				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	101.17929				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.91875				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.15827				0.00	160,000,000	80,000,000
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</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
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.00022				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	100.30473				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	100.78145				0.00	2,760,000,000	1,380,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>2,760,000,000</b>	<b>1,380,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>2,760,000,000</b>	<b>1,380,000,000</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.81812				0.00	7,160,000,000	3,580,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>7,160,000,000</b>	<b>3,580,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>7,160,000,000</b>	<b>3,580,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.99959				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.11482				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	101.65145				0.00	400,000,000	200,000,000
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.19846				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			10.63000	103.08265	10.63000	102.99565				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	100.19698				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.28500	103.30388	10.28500	103.21945				0.00	0	1,520,497,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,520,497,10</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>1,520,497,10</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.19846				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	100.20067				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	100.20363				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	100.30510				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	100.30510				0.00	680,000,000	340,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>680,000,000</b>	<b>340,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>680,000,000</b>	<b>340,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	100.74788				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	101.40357				0.00	43,300,000	43,300,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>43,300,000</b>	<b>43,300,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>43,300,000</b>	<b>43,300,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	103.03649				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.59071				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.55403				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	105.14732				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	101.19261				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	100.07432				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>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.36709				0.00	2,000,000	500,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>2,000,000</b>	<b>500,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>2,000,000</b>	<b>500,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.20167				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	106.21481				0.00	9,932,400,000	4,967,200,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>9,932,400,000</b>	<b>4,967,200,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>9,932,400,000</b>	<b>4,967,200,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	103.83988				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	105.67923				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.18886				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	104.47442				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	101.27182				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.09460				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11' On 23/04/2027 Spot Bond					0.00000	101.49635				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.76342				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	100.39114				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	105.25053				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	102.98100				0.00	0	120,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.94324				0.00	915,000,000	3,415,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>915,000,000</b>	<b>3,415,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>915,000,000</b>	<b>3,415,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.71846				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	101.67497				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>	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	225.21507				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	214.92414				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	160.19183				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			4.24000	4.24000	4.24000	112.95410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.76000	4.76000	4.76000	119.77668				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			3.11000	3.11000	3.11000	159.77683				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	260.83574	3.45000	260.61395				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			2.91000	2.91000	2.91000	160.56843				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.13500	3.13500	3.13500	218.96411				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.28000	217.48549	3.28000	217.30356				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			4.78000	93.36602	4.78000	119.48341				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.02766				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.24180				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>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.98645				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	138.40512				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.77694				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	100.12996				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	99.99311				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.71580				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.76845				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	100.65040				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	127.14450				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	97.76536				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.72580				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	98.43541				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	157.67020				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.94026				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	157.44570				0.00	0	200,000,00
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NN049 On 03/03/2023 Spot Bond					0.00000	149.32810				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	100.32257				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	131.54234				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	95.59173				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.18053				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	93.99267				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.33718				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	100.57481				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	100.93327				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	99.84067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	99.51444				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>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.65227				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.20456				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	100.30520				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	100.20456				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>	
NN114 On 13/10/2022 Spot Bond					0.00000	101.32242				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.71013				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.53205				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	101.67331				0.00	0	500,000,00
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</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	100.20389				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	92.16059				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	115.17000				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	107.82000				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	117.47000				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	115.60000				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	114.46202				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 01/08/2022 Spot Bond					0.00000	115.31049				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.74024				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>	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.31049				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	89.42607				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	88.56442				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.69735				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.75219				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.92792				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</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 08/09/2022 Spot Bond					0.00000	100.35552				0.00	0	
<b>Total NNF082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF082</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.21232				0.00	0	
<b>Total NNF083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF083</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.95301				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.13471				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.69499				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.71016				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.65932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.55950				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	109.90630				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.75251				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.71176				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.60682				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	111.77396				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.62258				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 31/10/2022 Spot Bond			7.56000	103.57219	7.56000	103.50941			107,809,106,328,000.00	14,260,463,800	7,130,231,900	
<b>Total NRA022 SPOT</b>									<b>17,809,106,328,000.00</b>	<b>14,260,463,800</b>	<b>7,130,231,900</b>	
<b>Total For NRA022</b>									<b>17,809,106,328,000.00</b>	<b>14,260,463,800</b>	<b>7,130,231,900</b>	
NRA02 On 31/05/2023 Spot Bond			2.12000	206.20272	2.12000	206.04955			0.00	0	0	
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.39500	104.92698	11.39500	104.83171			0.00	0	422,600,000	
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>422,600,000</b>	
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>422,600,000</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.69463	100.00000	13.60390			0.00	0	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	101.13288				0.00	720,000,000	360,000,000
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	101.15240				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.29773				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	100.30104				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>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.17823				0.00	0	19,000,000,000
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,000</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,000</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	101.01899				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.60918				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>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.28191				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.15758				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.58500	108.77967	8.58500	108.70514				0.00	0	1,660,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,660,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,660,000,000</b>
OML09 On 14/09/2022 Spot Bond			7.14500	103.98442	7.14500	103.92424				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.96000	109.94099	8.96000	109.86246				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	100.96954				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	103.89070				0.00	140,000,000	470,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>470,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>140,000,000</b>	<b>470,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.48750				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	100.13029				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.75962				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	101.29787				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	101.56473				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	101.55488				0.00	200,000,000	100,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.62106				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	99.87203				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	100.58609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<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			8.76000	106.68255	8.88500	106.13658				313,315,036,932,000.00	2,433,026,830,700	1,156,813,782,700
<b>Total R186 SPOT</b>										<b>13,315,036,932,000.00</b>	<b>433,026,830,700</b>	<b>156,813,782,700</b>
<b>Total For R186</b>										<b>13,315,036,932,000.00</b>	<b>433,026,830,700</b>	<b>156,813,782,700</b>
R197 On 07/12/2023 Spot Bond			0.90000	328.49216	0.85000	328.50896				73,668,780,000,000.00	81,854,200,000	71,797,495,200
<b>Total R197 SPOT</b>										<b>73,668,780,000,000.00</b>	<b>81,854,200,000</b>	<b>71,797,495,200</b>
<b>Total For R197</b>										<b>73,668,780,000,000.00</b>	<b>81,854,200,000</b>	<b>71,797,495,200</b>
R202 On 07/12/2033 Spot Bond			4.00000	247.81347	4.03000	246.90384				218,289,336,000,000.00	54,572,334,000	145,372,951,900
<b>Total R202 SPOT</b>										<b>18,289,336,000,000.00</b>	<b>54,572,334,000</b>	<b>145,372,951,900</b>
<b>Total For R202</b>										<b>18,289,336,000,000.00</b>	<b>54,572,334,000</b>	<b>145,372,951,900</b>
R2023 On 28/02/2023 Spot Bond			6.40000	103.49634	5.96000	103.72936				897,132,800,000,000.00	140,177,000,000	319,301,475,100
<b>Total R2023 SPOT</b>										<b>17,132,800,000,000.00</b>	<b>140,177,000,000</b>	<b>319,301,475,100</b>
<b>Total For R2023</b>										<b>17,132,800,000,000.00</b>	<b>140,177,000,000</b>	<b>319,301,475,100</b>
R2030 On 31/01/2030 Spot Bond			10.41000	90.97284	10.42500	90.82535				249,316,094,804,000.00	1,272,748,904,400	1,696,067,061,200
<b>Total R2030 SPOT</b>										<b>19,316,094,804,000.00</b>	<b>272,748,904,400</b>	<b>696,067,061,200</b>
<b>Total For R2030</b>										<b>19,316,094,804,000.00</b>	<b>272,748,904,400</b>	<b>696,067,061,200</b>
R2032 On 31/03/2032 Spot Bond			10.86000	86.66023	10.87500	86.50576				888,491,616,000,000.00	1,186,785,600,000	1,279,902,605,600
<b>Total R2032 SPOT</b>										<b>18,491,616,000,000.00</b>	<b>186,785,600,000</b>	<b>279,902,605,600</b>
<b>Total For R2032</b>										<b>18,491,616,000,000.00</b>	<b>186,785,600,000</b>	<b>279,902,605,600</b>
R2035 On 28/02/2035 Spot Bond			11.19000	87.53861	11.19000	87.46094				769,794,143,885,000.00	962,448,091,500	1,300,474,175,900
<b>Total R2035 SPOT</b>										<b>19,794,143,885,000.00</b>	<b>962,448,091,500</b>	<b>300,474,175,900</b>
<b>Total For R2035</b>										<b>19,794,143,885,000.00</b>	<b>962,448,091,500</b>	<b>300,474,175,900</b>
R2037 On 31/01/2037 Spot Bond			11.40000	83.21745	11.39000	83.20046				064,747,584,040,000.00	707,433,998,600	1,637,282,324,300
<b>Total R2037 SPOT</b>										<b>14,747,584,040,000.00</b>	<b>707,433,998,600</b>	<b>637,282,324,300</b>
<b>Total For R2037</b>										<b>14,747,584,040,000.00</b>	<b>707,433,998,600</b>	<b>637,282,324,300</b>
R2040 On 31/01/2040 Spot Bond			11.50000	85.12007	11.51500	84.94592				811,755,500,000,000.00	331,457,000,000	1,278,070,784,200
<b>Total R2040 SPOT</b>										<b>11,755,500,000,000.00</b>	<b>331,457,000,000</b>	<b>278,070,784,200</b>
<b>Total For R2040</b>										<b>11,755,500,000,000.00</b>	<b>331,457,000,000</b>	<b>278,070,784,200</b>
R2044 On 31/01/2044 Spot Bond			11.51000	81.87181	11.52500	81.69921				718,432,110,000,000.00	323,061,000,000	1,856,224,300,000
<b>Total R2044 SPOT</b>										<b>18,432,110,000,000.00</b>	<b>323,061,000,000</b>	<b>356,224,300,000</b>
<b>Total For R2044</b>										<b>18,432,110,000,000.00</b>	<b>323,061,000,000</b>	<b>356,224,300,000</b>
R2048 On 28/02/2048 Spot Bond			11.46000	80.67739	11.47500	80.50507				939,157,160,800,000.00	1,565,371,480,000	1,709,540,559,500
<b>Total R2048 SPOT</b>										<b>19,157,160,800,000.00</b>	<b>565,371,480,000</b>	<b>709,540,559,500</b>
<b>Total For R2048</b>										<b>19,157,160,800,000.00</b>	<b>565,371,480,000</b>	<b>709,540,559,500</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			11.24000	67.08619	11.24000	67.02608			465,423,664,000,000.00	664,183,600,000	1,130,913,139,000
<b>Total R209 SPOT</b>									<b>5,423,664,000,000.00</b>	<b>664,183,600,000</b>	<b>130,913,139,000</b>
<b>Total For R209</b>									<b>5,423,664,000,000.00</b>	<b>664,183,600,000</b>	<b>130,913,139,000</b>
R210 On 31/03/2028 Spot Bond			2.78000	223.26896	2.78000	223.09120			335,313,314,000,000.00	120,616,300,000	279,175,522,600
<b>Total R210 SPOT</b>									<b>5,313,314,000,000.00</b>	<b>120,616,300,000</b>	<b>279,175,522,600</b>
<b>Total For R210</b>									<b>5,313,314,000,000.00</b>	<b>120,616,300,000</b>	<b>279,175,522,600</b>
R213 On 28/02/2031 Spot Bond			10.72000	81.72663	10.73500	81.58537			530,933,323,168,000.00	1,262,213,929,400	1,332,049,904,000
<b>Total R213 SPOT</b>									<b>10,933,323,168,000.00</b>	<b>262,213,929,400</b>	<b>332,049,904,000</b>
<b>Total For R213</b>									<b>10,933,323,168,000.00</b>	<b>262,213,929,400</b>	<b>332,049,904,000</b>
R214 On 28/02/2041 Spot Bond			11.50000	64.12576	11.51500	63.98852			330,626,310,000,000.00	1,333,097,940,000	1,142,395,300,000
<b>Total R214 SPOT</b>									<b>10,626,310,000,000.00</b>	<b>333,097,940,000</b>	<b>142,395,300,000</b>
<b>Total For R214</b>									<b>10,626,310,000,000.00</b>	<b>333,097,940,000</b>	<b>142,395,300,000</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.82176			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.57346			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.63244			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	100.50352			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.84453			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.23047			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.15656			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 29/03/2024 Spot Bond					0.00000	100.03402			0.00	0	
<b>Total RDFB22 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.67125				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.98102				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.77930				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.12212				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>	
RED13: On 13/05/2026 Spot Bond					0.00000	101.32310				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>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.25532				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	98.90298				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	100.66471				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>	
RED30: On 17/11/2023 Spot Bond					0.00000	101.26941				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	101.66572				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	100.66078				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	100.16640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.15336				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	102.68221				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>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.31519				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.57458				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.39587				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.83433				0.00	0	300,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.89250				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	100.19576				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.18402				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.19527				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>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.20857				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.24102				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>	
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>	
RW23 On 10/12/2023 Spot Bond			7.68000	103.05496	7.68000	102.99132				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.55000	94.84271	11.55000	94.75547				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.03500	92.81944	12.03500	92.73056				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	100.51257				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.10500	94.09569	11.10500	94.01237				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	101.07878				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.15359				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.27500	103.81257	9.27500	103.73587			979,440,000,000.00	105,600,000	129,400,000	
<b>Total SBS20 SPOT</b>									<b>979,440,000,000.00</b>	<b>105,600,000</b>	<b>129,400,000</b>	
<b>Total For SBS20</b>									<b>979,440,000,000.00</b>	<b>105,600,000</b>	<b>129,400,000</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.65965				0.00	30,000,000	20,000,000
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>20,000,000</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 SBS21</b>										<b>0.00</b>	<b>30,000,000</b>	<b>20,000,000</b>
SBS27 On 20/02/2024 Spot Bond			8.35000	106.39066	8.35000	106.31856				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.35500	97.17932	9.35500	97.10691				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			9.62000	101.21298	9.62000	101.13506				0.00	0	5,000,000.00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
SBS34 On 19/09/2024 Spot Bond			8.59500	105.88154	8.59500	105.80893				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			8.74000	104.69569	8.74000	104.62150				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.55500	99.83898	10.55500	99.75391				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.37500	102.64155	6.37500	102.58899		510,000,000,000.00		0.00	80,000,000	40,000,000
<b>Total SBS41 SPOT</b>								<b>510,000,000,000.00</b>		<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For SBS41</b>								<b>510,000,000,000.00</b>		<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
SBS42 On 12/11/2025 Spot Bond			9.03000	106.08185	9.03000	106.00549				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.83000	105.57920	9.83000	105.49664				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.91000	106.29147	6.91000	106.23165				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	101.30625				0.00	3,400,000,000	1,700,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
SBS51 On 31/01/2024 Spot Bond			8.24500	8.24500	8.24500	106.29142				0.00	0	

Contract Details	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	103.38958				0.00	324,700,000	224,700,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>324,700,000</b>	<b>224,700,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>324,700,000</b>	<b>224,700,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.02238				0.00	240,000,000	160,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>160,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>240,000,000</b>	<b>160,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.29241				0.00	2,420,000,000	1,210,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>2,420,000,000</b>	<b>1,210,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>2,420,000,000</b>	<b>1,210,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.30332				0.00	120,000,000	60,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.57186				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.15318				0.00	0	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	101.64631				0.00	0	0
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.57238				0.00	0	0
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.11880				0.00	0	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	100.09587				0.00	200,000,000	100,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.73174				0.00	0	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.51496				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.74815				0.00	0	20,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.64223				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	100.26577				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	100.80034				0.00	1,080,000,000	540,000,00
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	101.02039				0.00	200,000,000	120,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>120,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>200,000,000</b>	<b>120,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	101.07247				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.97000	323.68488	1.97000	323.44837				0.00	0	385,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>385,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>385,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	227.27922				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.42161				0.00	3,960,000,000	1,980,000,00
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>3,960,000,000</b>	<b>1,980,000,00</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>3,960,000,000</b>	<b>1,980,000,00</b>
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.11797				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>	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.04707				0.00	20,000,000	250,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>250,000,00</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 SBT102</b>										<b>0.00</b>	<b>20,000,000</b>	<b>250,000,000</b>
SBT102 On 31/03/2024 Spot Bond					0.00000	103.63267				0.00	106,800,000	76,700,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>106,800,000</b>	<b>76,700,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>106,800,000</b>	<b>76,700,000</b>
SBT103 On 30/09/2025 Spot Bond					0.00000	104.77642				0.00	0	100,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBT105 On 31/12/2026 Spot Bond					0.00000	100.58155				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>	
SBT106 On 08/04/2027 Spot Bond					0.00000	99.94867				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 13/02/2023 Spot Bond					0.00000	102.15978				0.00	0	110,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
SBT201 On 03/12/2023 Spot Bond					0.00000	101.74977				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>	
SBT202 On 03/12/2023 Spot Bond			7.33000	104.91779	7.33000	104.85590				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.92708				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>	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.30330				0.00	0	230,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
SBT206 On 25/06/2025 Spot Bond					0.00000	105.69234				0.00	0	1,110,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,000</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	102.67020				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.20097				0.00	0	500,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	99.72293				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.05224				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	101.10184				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.83500	96.79972	9.83500	96.72273				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.73635				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.72345				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.76137				0.00	0	500,000,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.75509				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>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.80513				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.74266				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.80513				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.79261				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>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.88011				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.76768				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.83013				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.82386				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>	
SNT03 On 12/04/2023 Spot Bond			7.65500	105.67526	7.65500	105.61021				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	100.59074				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	100.86048				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.76702				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.69101				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.91912				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.64018				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.65288				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.09789				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.07300				0.00	0	3,600,000,00
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.72979				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.32594				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.75777				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.50564				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.01360				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.01748				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	159.52058				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			8.86000	106.30609	8.86000	106.23057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.22500	84.13949	10.22500	84.07111				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.73726				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	102.36073				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			7.36000	105.08732	7.36000	105.02508				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			4.91000	117.71242	4.91000	117.59804				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.78270				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	101.04806				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.29967				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			1.88000	1.88000	1.88000	323.85105				0.00	0	79,000,00
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,000,00</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>79,000,00</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	101.08569				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.94753				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	99.93854				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	160.01381				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			4.91000	4.91000	4.91000	117.59804				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			4.21000	4.21000	4.21000	113.16338				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			3.96000	3.96000	3.96000	209.70606				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.58737				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.57783				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.28881				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.28275				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2028 Spot Bond					0.00000	100.65253				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.59054				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN076</b>										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.19682				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	101.35374				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	100.65614				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	100.34432				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	100.94020				0.00	0	
<b>Total SSN083 SPOT</b>										0.00	0	
<b>Total For SSN083</b>										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	227.79876				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	99.23355				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	99.33325				0.00	0	
<b>Total SSN093 SPOT</b>										0.00	0	
<b>Total For SSN093</b>										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.48916				0.00	0	
<b>Total SSN096 SPOT</b>										0.00	0	
<b>Total For SSN096</b>										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.61780				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	100.44149				0.00	0	
<b>Total SSN099 SPOT</b>										0.00	0	
<b>Total For SSN099</b>										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.09000	87.82831	11.09000	87.74978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.20899				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.11000	208.25951	4.11000	208.07138				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.08500	224.30945	5.08500	224.08933				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.78357				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>	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.02312				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 11/09/2022 Spot Bond					0.00000	100.31017				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	100.46827				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 12/10/2022 Spot Bond					0.00000	101.31079				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.22537				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.41825				0.00	0	500,000,0€
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
SSN14 On 03/11/2023 Spot Bond					0.00000	101.27553				0.00	0	500,000,0€
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14 On 03/11/2022 Spot Bond					0.00000	100.97730				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.23651				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.41001				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.60412				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>	
SSN15 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.39292				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.39542				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.39043				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN156</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.34700				0.00	0	
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 05/07/2022 Spot Bond					0.00000	101.35182				0.00	0	
<b>Total SSN158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN158</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 05/07/2022 Spot Bond					0.00000	101.35182				0.00	0	
<b>Total SSN159 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SSN159</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 05/07/2022 Spot Bond					0.00000	101.33599				0.00	0	
<b>Total SSN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN160</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.35659				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.33261				0.00	0	
<b>Total SSN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN162</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 12/09/2022 Spot Bond					0.00000	100.33945				0.00	0	
<b>Total SSN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN163</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 12/12/2022 Spot Bond					0.00000	100.32967				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.29426				0.00	0	
<b>Total SSN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN165</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.29096				0.00	0	
<b>Total SSN166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN166</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.29426				0.00	0	
<b>Total SSN167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN167</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.29180				0.00	0	
<b>Total SSN168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN168</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 15/09/2022 Spot Bond					0.00000	100.26192				0.00	0	
<b>Total SSN169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN169</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 19/09/2022 Spot Bond					0.00000	100.21232				0.00	0	500,000,00
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SSN17 On 26/09/2022 Spot Bond					0.00000	100.11938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.76914				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.14341				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.37500	101.28285	9.37500	101.20681				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.59354				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.64332				0.00	0	320,000,0€
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,0€</b>
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	<b>320,000,0€</b>
T17A12 On 21/02/2024 Spot Bond					0.00000	100.64121				0.00	300,000,000	150,000,0€
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,0€</b>
<b>Total For T17A12</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,0€</b>
T17A13 On 21/02/2024 Spot Bond					0.00000	100.64968				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.66749				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.65691				0.00	60,000,000	20,000,0€
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,0€</b>
<b>Total For T17A22</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,0€</b>
T17A23 On 21/02/2026 Spot Bond					0.00000	100.66749				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.63651	7.21000	102.57628				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.72000	102.82207	7.72000	102.75754				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>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.80943				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.94093				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>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.49213				0.00	0	620,000,0€
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,0€</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>620,000,0€</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	100.38719				0.00	0	50,000,0€
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.82174				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	100.99828				0.00	0	660,000,0€
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,0€</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>660,000,0€</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.61380				0.00	0	100,000,0€
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	101.02688				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>	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.12001				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.53824				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	100.95841				0.00	0	50,000,0€
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS165</b>										0.00	0	50,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.11248				0.00	0	
<b>Total TFS166 SPOT</b>										0.00	0	
<b>Total For TFS166</b>										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.93956				0.00	0	
<b>Total TFS167 SPOT</b>										0.00	0	
<b>Total For TFS167</b>										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.06471				0.00	0	
<b>Total TFS168 SPOT</b>										0.00	0	
<b>Total For TFS168</b>										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.36584				0.00	310,000,000	310,000,00
<b>Total TFS169 SPOT</b>										0.00	310,000,000	310,000,00
<b>Total For TFS169</b>										0.00	310,000,000	310,000,00
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.51632				0.00	0	
<b>Total TFS170 SPOT</b>										0.00	0	
<b>Total For TFS170</b>										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.68889				0.00	0	
<b>Total TFS171 SPOT</b>										0.00	0	
<b>Total For TFS171</b>										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.75467				0.00	0	
<b>Total TFS172 SPOT</b>										0.00	0	
<b>Total For TFS172</b>										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										0.00	0	
<b>Total For TH10A7</b>										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.68623				0.00	0	
<b>Total TH15A2 SPOT</b>										0.00	0	
<b>Total For TH15A2</b>										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.02334				0.00	0	
<b>Total TH15A3 SPOT</b>										0.00	0	
<b>Total For TH15A3</b>										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.65684				0.00	0	
<b>Total TH15A5 SPOT</b>										0.00	0	
<b>Total For TH15A5</b>										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.66349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.71221				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.78052				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.79022				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.76195				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.86220				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.73655				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.35469				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.11164				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	100.96164				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.68432				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.86262				0.00	0	100,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	103.10201	8.49000	103.03099				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.74119				0.00	0	20,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
TH16A On 21/08/2024 Spot Bond					0.00000	100.67302				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.68185				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.66984				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			5.76000	102.10826	5.76000	102.06022				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.69314				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.92483				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.73337				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.72596				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.77674				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.76299				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.95317				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	101.04281				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.99009				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.71506				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.69920				0.00	0	20,000,00
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
TH17B: On 21/02/2026 Spot Bond					0.00000	100.69392				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.75309				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.72879				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.72562				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.94718				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.90820				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.88395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.59355				0.00	533,354,700	177,784,90
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>533,354,700</b>	<b>177,784,90</b>
<b>Total For TH17O2</b>										<b>0.00</b>	<b>533,354,700</b>	<b>177,784,90</b>
TH17O: On 21/05/2023 Spot Bond					0.00000	100.60948				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>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.40865				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.76000	103.31453	6.76000	103.25782				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.68000	106.86275	7.68000	106.79712				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.42217				0.00	100,000,000	50,000,00
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For TL26</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
TL27 On 24/04/2023 Spot Bond					0.00000	101.41246				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.35500	101.59367	9.35500	101.51756				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.42956				0.00	0	200,000,00
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	101.01243				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.08773				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	101.09456				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			7.83000	105.41782	7.83000	105.35184				0.00	0	1,110,000,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	42.39872	100.00000	42.11936				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			9.73500	102.90062	9.73500	102.81959				0.00	0	1,630,000,00
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	20.02190	100.00000	19.88780				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			10.98500	92.92731	10.98500	92.84634			371,293,000,000,000.00		33,800,000,000	18,552,000,00
<b>Total TN27 SPOT</b>									<b>1,293,000,000,000.00</b>		<b>33,800,000,000</b>	<b>18,552,000,00</b>
<b>Total For TN27</b>									<b>1,293,000,000,000.00</b>		<b>33,800,000,000</b>	<b>18,552,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.13707	100.00000	11.06369				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.35500	99.15089	11.35500	99.06589				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			12.02500	94.57808	12.02500	94.48759				0.00	0	900,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.35022	8.00000	117.27480				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			12.39700	98.22514	12.39700	98.13344				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			12.77500	88.28427	12.77500	88.19470			12,366,200,000,000.00		968,000,000	4,479,200,00
<b>Total TN40 SPOT</b>									<b>12,366,200,000,000.00</b>		<b>968,000,000</b>	<b>4,479,200,00</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 TN40</b>									12,366,200,000.00	968,000,000	4,479,200,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.49093	10.75000	102.40300			0.00	0	
<b>Total TN40/R214 SPOT</b>									0.00	0	
<b>Total For TN40/R214</b>									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.93904			0.00	0	
<b>Total TNF25 SPOT</b>									0.00	0	
<b>Total For TNF25</b>									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.00953			0.00	0	
<b>Total TNF27 SPOT</b>									0.00	0	
<b>Total For TNF27</b>									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.36000	102.08527	5.36000	103.49551			0.00	0	
<b>Total TNI33 SPOT</b>									0.00	0	
<b>Total For TNI33</b>									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.18295			0.00	0	
<b>Total TR5A11 SPOT</b>									0.00	0	
<b>Total For TR5A11</b>									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.18147			0.00	0	
<b>Total TR5A12 SPOT</b>									0.00	0	
<b>Total For TR5A12</b>									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.18458			0.00	0	
<b>Total TR5A21 SPOT</b>									0.00	0	
<b>Total For TR5A21</b>									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.18901			0.00	0	
<b>Total TR5A22 SPOT</b>									0.00	0	
<b>Total For TR5A22</b>									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.45463	7.61000	100.22472			0.00	0	
<b>Total TR5A31 SPOT</b>									0.00	0	
<b>Total For TR5A31</b>									0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.16277			0.00	0	
<b>Total TR5OM2 SPOT</b>									0.00	0	
<b>Total For TR5OM2</b>									0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.46084			0.00	0	
<b>Total TRA3A3 SPOT</b>									0.00	0	
<b>Total For TRA3A3</b>									0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.07000	101.89012	7.07000	101.83243			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.72511				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.91772				0.00	0	300,000,00
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	100.64459				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.31887				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			7.36000	105.09877	7.36000	105.03652				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.31887				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.90879	8.62000	101.83832				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.76891				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.06942				0.00	0	300,000,00
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
TRA5B On 20/06/2026 Spot Bond					0.00000	100.20556				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	100.19670				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	100.25419				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	100.25419				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>	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.92378				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.40561				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.22557				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	95.62759				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	101.52961				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	101.31214				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.98586				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>	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.13760				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.04776				0.00	0	
<b>Total TWC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC405</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.93838				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.57517				0.00	0	
<b>Total TWC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC409</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.54567				0.00	0	
<b>Total TWC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC410</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.51704				0.00	1,000,000,000	500,000,00
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For TWC411</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
TWC41 On 02/09/2022 Spot Bond					0.00000	100.41517				0.00	0	
<b>Total TWC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC412</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.34040				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.20500	103.86991	11.20500	103.77763				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.71137				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.79263				0.00	0	300,000,00
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.73014				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.81138				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.83013				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.86012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.99246				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	101.01741				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>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.87630				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.58543				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.17878				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.70595				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	100.72576				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.64382				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.87954				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.29420				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.44e+017</b>	<b>174,020,504,047,600</b>	<b>321,260,655,600</b>
<b>Total for SPOT :</b>										<b>1.44e+017</b>	<b>020,504,047,600</b>	<b>321,260,655,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									1.44e+017	020,504,069,954	321,261,938,65
<b>Total Options</b>									0.00	0	129,00
<b>Grand Total:</b>									1.44e+017	020,504,069,954	321,262,067,65