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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/07/2022

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			12.32087	74.25155	12.16935	74.97119			0.00	0	
ES33	On	03/11/2022	Bond Future			12.53865	71.64917	12.39071	72.33335			0.00	0	
ES33	On	02/02/2023	Bond Future			12.73354	72.99197	12.58958	73.64158			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.92742	70.59362	12.77798	71.25222			0.00	0	
ES33	On	03/08/2023	Bond Future			13.11653	71.99906	12.96121	72.66790			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			12.65311	72.55514	12.47594	73.51939			0.00	0	
ES42	On	03/11/2022	Bond Future			12.85260	69.45076	12.67658	70.38335			0.00	0	
ES42	On	02/02/2023	Bond Future			13.02493	70.75491	12.85044	71.65889			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.20390	67.84413	13.02266	68.76164			0.00	0	
ES42	On	03/08/2023	Bond Future			13.37331	69.19671	13.18500	70.13031			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			162.57032	162.57032	162.51612	162.51612			1,116,045,246.80	6,865	4,06

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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	Op Intere
I2025	On	03/11/2022	Bond Future		165.16074	165.16074	165.00067	165.00067			267,560,398.80	1,620	7,96
I2025	On	02/02/2023	Bond Future		166.55111	166.55111	166.27986	166.27986			0.00	0	1,9
I2025	On	04/05/2023	Bond Future		169.72881	169.72881	169.44182	169.44182			0.00	0	
I2025	On	03/08/2023	Bond Future		171.33807	171.33807	171.03616	171.03616			0.00	0	
<b>Total I2025 Future</b>											<b>1,383,605,645.60</b>	<b>8,485</b>	<b>13,95</b>
<b>Total For I2025</b>											<b>1,383,605,645.60</b>	<b>8,485</b>	<b>13,95</b>
I2029	On	04/08/2022	Bond Future		118.91007	118.91007	119.17295	119.17295			22,355,093.16	188	1,6
I2029	On	03/11/2022	Bond Future		119.54666	119.54666	119.73706	119.73706			0.00	0	1,15
I2029	On	02/02/2023	Bond Future		121.78436	121.78436	121.89980	121.89980			0.00	0	7
I2029	On	04/05/2023	Bond Future		122.80955	122.80955	122.91950	122.91950			0.00	0	
I2029	On	03/08/2023	Bond Future		125.24961	125.24961	125.35507	125.35507			0.00	0	
<b>Total I2029 Future</b>											<b>22,355,093.16</b>	<b>188</b>	<b>3,55</b>
<b>Total For I2029</b>											<b>22,355,093.16</b>	<b>188</b>	<b>3,55</b>
I2033	On	04/08/2022	Bond Future		113.36434	113.36434	112.96928	112.96928			0.00	0	3,75
I2033	On	03/11/2022	Bond Future		113.83668	113.83668	113.36300	113.36300			0.00	0	4
I2033	On	02/02/2023	Bond Future		115.96704	115.96704	115.41012	115.41012			0.00	0	5,8
I2033	On	04/05/2023	Bond Future		116.79534	116.79534	116.22063	116.22063			0.00	0	
I2033	On	03/08/2023	Bond Future		119.11576	119.11576	118.52337	118.52337			0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,05</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>10,05</b>
I2038	On	04/08/2022	Bond Future		126.73555	126.73555	126.30671	126.30671			235,094,445.25	1,855	3,4
I2038	On	03/11/2022	Bond Future		128.75499	128.75499	128.23759	128.23759			9,399,114.27	73	4,05
I2038	On	02/02/2023	Bond Future		129.25179	129.25179	128.64072	128.64072			0.00	0	
I2038	On	04/05/2023	Bond Future		131.71831	131.71831	131.08779	131.08779			0.00	0	
I2038	On	03/08/2023	Bond Future		132.35270	132.35270	131.70263	131.70263			0.00	0	
<b>Total I2038 Future</b>											<b>244,493,559.52</b>	<b>1,928</b>	<b>7,52</b>
<b>Total For I2038</b>											<b>244,493,559.52</b>	<b>1,928</b>	<b>7,52</b>
I2046	On	04/08/2022	Bond Future		115.34956	115.34956	115.31947	115.31947			46,947,270.92	407	9,05
I2046	On	03/11/2022	Bond Future		115.21077	115.21077	115.10617	115.10617			49,310,209.56	428	13,4
I2046	On	02/02/2023	Bond Future		117.36780	117.36780	117.18582	117.18582			0.00	0	
I2046	On	04/05/2023	Bond Future		117.56769	117.56769	117.37508	117.37508			0.00	0	
I2046	On	03/08/2023	Bond Future		119.90452	119.90452	119.70196	119.70196			0.00	0	
<b>Total I2046 Future</b>											<b>96,257,480.48</b>	<b>835</b>	<b>22,55</b>
<b>Total For I2046</b>											<b>96,257,480.48</b>	<b>835</b>	<b>22,55</b>
I2050	On	04/08/2022	Bond Future		117.26742	117.26742	117.45234	117.45234			166,519,736.40	1,420	6,2
I2050	On	03/11/2022	Bond Future		119.13583	119.13583	119.24785	119.24785			0.00	0	8,2
I2050	On	02/02/2023	Bond Future		119.24087	119.24087	119.27731	119.27731			0.00	0	
I2050	On	04/05/2023	Bond Future		121.51643	121.51643	121.54610	121.54610			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			121.72895	121.72895	121.75311	121.75311			0.00	0	
<b>Total I2050 Future</b>												<b>166,519,736.40</b>	<b>1,420</b>	<b>14,48</b>
<b>Total For I2050</b>												<b>166,519,736.40</b>	<b>1,420</b>	<b>14,48</b>
R186	On	04/08/2022	Bond Future			9.18535	106.05124	9.10042	106.36042		5.44	819,563,982.72	7,728	83,78
R186	On	03/11/2022	Bond Future			9.38977	107.71499	9.31837	107.96031		5.55	1,162,244,742.10	10,790	46,43
R186	On	02/02/2023	Bond Future			9.53991	104.40692	9.48406	104.58781		5.50	0.00	0	
R186	On	04/05/2023	Bond Future			9.70086	106.37754	9.64205	106.55641		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			9.85388	103.16757	9.79125	103.34584		5.27	0.00	0	
<b>Total R186 Future</b>												<b>1,981,808,724.82</b>	<b>18,518</b>	<b>130,21</b>
R186	On	04/08/2022	Bond Future	8.15	Put			3,539.13000	3.53913	3,848,310	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			2.70000	0.00270	4,440	5.83	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,615.20000	3.61520	3,924,380	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,577.16000	3.57716	3,886,340	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	5.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			8,183.21000	8.18321	8,492,390	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	4.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			4,264.45000	4.26445	4,573,630	4.94	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,444.99000	2.44499	2,137,550	5.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			221.93000	0.22193	187,800	5.89	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			4,052.82000	4.05282	4,264,010	5.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			363.34000	0.36334	311,760	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,120.91000	3.12091	3,314,650	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			369.20000	0.36920	316,930	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,091.22000	3.09122	3,284,270	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			375.14000	0.37514	322,190	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,061.63000	3.06163	3,254,000	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			671.16000	0.67116	587,930	5.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,088.28000	2.08828	2,250,370	5.50	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			4,298.15000	4.29815	4,442,730	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			441.09000	0.44109	404,430	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,269.31000	4.26931	4,413,540	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			446.24000	0.44624	409,230	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,240.53000	4.24053	4,384,410	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			435.99000	0.43599	399,680	5.58	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			879.12000	0.87912	823,330	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,420.86000	3.42086	3,543,940	4.97	0.00	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
R186	On	04/05/2023	Bond Future	8.83	Call		887.52000	0.88752	831,340	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		3,397.87000	3.39787	3,520,560	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		895.66000	0.89566	839,080	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		3,374.64000	3.37464	3,496,930	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		1,948.65000	1.94865	1,858,720	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		2,123.36000	2.12336	2,211,700	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		1,963.95000	1.96395	1,873,620	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		2,110.11000	2.11011	2,198,050	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		1,979.32000	1.97932	1,888,580	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		2,096.94000	2.09694	2,184,470	4.88	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,24</b>
<b>Total For R186</b>											<b>1,981,808,724.82</b>	<b>18,518</b>	<b>149,48</b>
R197	On	04/08/2022	Bond Future			331.15331	331.15331	331.05343	331.05343		190,744,306.56	576	1
R197	On	03/11/2022	Bond Future			336.42990	336.42990	336.11453	336.11453		167,205,660.30	497	7
R197	On	02/02/2023	Bond Future			333.89806	333.89806	333.36046	333.36046		0.00	0	
R197	On	04/05/2023	Bond Future			340.27103	340.27103	339.70309	339.70309		0.00	0	
R197	On	03/08/2023	Bond Future			337.89103	337.89103	337.29671	337.29671		0.00	0	
<b>Total R197 Future</b>											<b>357,949,966.86</b>	<b>1,073</b>	<b>88</b>
<b>Total For R197</b>											<b>357,949,966.86</b>	<b>1,073</b>	<b>88</b>
R202	On	04/08/2022	Bond Future			244.46965	244.46965	244.38329	244.38329		18,090,754.10	74	5,6
R202	On	03/11/2022	Bond Future			248.36507	248.36507	248.11931	248.11931		1,490,190.42	6	6,14
R202	On	02/02/2023	Bond Future			248.32380	248.32380	247.91296	247.91296		0.00	0	44
R202	On	04/05/2023	Bond Future			253.06234	253.06234	252.62796	252.62796		0.00	0	
R202	On	03/08/2023	Bond Future			253.23447	253.23447	252.77928	252.77928		0.00	0	
<b>Total R202 Future</b>											<b>19,580,944.52</b>	<b>80</b>	<b>12,18</b>
<b>Total For R202</b>											<b>19,580,944.52</b>	<b>80</b>	<b>12,18</b>
R2023	On	04/08/2022	Bond Future			6.90792	103.87862	6.93551	103.86371	0.71	0.00	0	24,6
R2023	On	03/11/2022	Bond Future			7.33951	101.58713	7.60290	101.50690	0.44	25,295,195.37	249	3,60
<b>Total R2023 Future</b>											<b>25,295,195.37</b>	<b>249</b>	<b>28,21</b>
R2023	On	04/08/2022	Bond Future	6.03	Call		0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		491.74000	0.49174	476,830	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		486.28000	0.48628	471,370	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		0.00000	0.00000	0,000	0.40	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		480.83000	0.48083	465,920	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		0.22000	0.00022	0,960	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		413.68000	0.41368	334,190	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.23000	0.00023	1,010	0.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			410.63000	0.41063	331,180	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.25000	0.00025	1,070	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			407.58000	0.40758	328,170	0.30	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>25,295,195.37</b>	<b>249</b>	<b>28,21</b>
R2030	On	04/08/2022	Bond Future			10.68319	86.63541	10.55192	87.24304		8.76	337,618,192.77	3,897	63,98
R2030	On	03/11/2022	Bond Future			10.87785	87.99456	10.75270	88.55538		9.27	334,643,311.68	3,803	38,04
R2030	On	02/02/2023	Bond Future			11.04121	85.61455	10.92298	86.12774		9.31	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.21414	87.23103	11.09075	87.74972		8.94	0.00	0	
R2030	On	03/08/2023	Bond Future			11.38703	84.94000	11.25791	85.46486		8.81	0.00	0	
<b>Total R2030 Future</b>												<b>672,261,504.45</b>	<b>7,700</b>	<b>107,23</b>
R2030	On	04/08/2022	Bond Future	10.95	Call			1,847.70000	1.84770	1,279,300	7.67	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			21.69000	0.02169	60,920	7.67	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,871.90000	4.87190	5,479,520	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.01000	0.00001	0,000	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,822.08000	4.82208	5,429,700	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.01000	0.00001	0,000	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,772.29000	4.77229	5,379,910	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,324.14000	11.32414	11,931,770	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,355.64000	7.35564	7,963,270	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.01000	0.00001	0,000	8.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,666.81000	3.66681	4,099,190	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			580.75000	0.58075	450,560	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,088.89000	4.08889	3,643,360	9.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,629.40000	3.62940	4,060,030	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			508.92000	0.50892	624,210	9.59	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			291.45000	0.29145	218,220	9.18	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,198.19000	5.19819	5,685,780	9.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			571.12000	0.57112	442,680	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			590.52000	0.59052	458,550	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,592.16000	3.59216	4,021,010	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			695.95000	0.69595	545,380	8.83	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,229.21000	3.22921	3,639,460	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			3,298.81000	3.29881	2,973,680	9.18	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,463.56000	1.46356	1,651,620	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			743.54000	0.74354	624,650	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,933.59000	4.93359	5,327,890	8.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Call			753.71000	0.75371	633,550	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			763.98000	0.76398	642,560	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,861.53000	4.86153	5,253,300	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			569.33000	0.56933	473,010	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,644.15000	5.64415	6,061,020	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			594.52000	0.59452	494,820	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,764.25000	1.76425	1,980,460	9.04	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call			694.24000	0.69424	581,550	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,116.07000	5.11607	5,516,570	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			218.10000	0.21810	174,500	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,159.79000	8.15979	8,629,380	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			462.52000	0.46252	381,040	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,897.50000	4.89750	5,290,530	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			561.12000	0.56112	465,910	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,682.81000	5.68281	6,100,790	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			105.67000	0.10567	82,340	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,971.91000	9.97191	10,461,770	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			163.63000	0.16363	129,540	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,528.91000	5.52891	5,942,400	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,834.88000	1.83488	2,057,270	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,789.14000	2.78914	2,492,160	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,888.95000	8.88895	9,368,050	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			176.04000	0.17604	139,740	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			8,704.68000	8.70468	9,181,570	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,196.30000	6.19630	6,628,010	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			3,878.21000	3.87821	3,525,990	9.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,200.56000	1.20056	1,361,530	9.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,687.90000	2.68790	2,397,100	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,249.57000	1.24957	1,393,840	9.20	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			6,573.94000	6.57394	6,161,580	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			880.20000	0.88020	986,530	9.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,622.12000	1.62212	1,431,500	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,986.67000	3.98667	4,314,740	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,784.25000	1.78425	1,579,770	8.41	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,670.00000	3.67000	3,984,210	8.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,200.68000	3.20068	2,904,460	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,157.01000	2.15701	2,379,480	8.64	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,457.89000	1.45789	1,281,910	8.48	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,348.55000	4.34855	4,691,260	8.48	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,593.79000	1.59379	1,405,650	8.45	0.00	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
R2030	On	04/05/2023	Bond Future	10.52	Put		4,045.75000	4.04575	4,376,300	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		1,607.91000	1.60791	1,418,530	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		4,016.15000	4.01615	4,345,460	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		695.18000	0.69518	596,990	8.69	0.00	0	4
R2030	On	04/05/2023	Bond Future	9.67	Put		6,965.39000	6.96539	7,385,890	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		785.58000	0.78558	677,320	8.68	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.78	Put		6,550.09000	6.55009	6,960,520	8.68	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		980.84000	0.98084	851,460	8.61	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	10.00	Put		5,744.39000	5.74439	6,133,700	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		311.71000	0.31171	260,880	8.69	0.00	0	3
R2030	On	04/05/2023	Bond Future	9.03	Put		9,594.91000	9.59491	10,062,770	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		625.94000	0.62594	535,660	8.69	0.00	0	1
R2030	On	04/05/2023	Bond Future	12.57	Call		6,798.99000	6.79899	6,381,730	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		835.19000	0.83519	936,620	9.71	0.00	0	3
R2030	On	04/05/2023	Bond Future	11.62	Call		3,928.84000	3.92884	3,598,490	8.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,731.90000	1.73190	1,920,240	8.84	0.00	0	3
R2030	On	04/05/2023	Bond Future	12.04	Call		5,139.23000	5.13923	4,764,810	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,312.53000	7.31253	7,740,940	8.69	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,095.37000	3.09537	2,815,810	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,680.05000	2.68005	2,925,350	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,467.70000	1.46770	1,299,760	8.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		5,061.13000	5.06113	5,418,050	8.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,801.08000	1.80108	1,605,680	8.26	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		4,327.99000	4.32799	4,657,450	8.26	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,716.89000	2.71689	2,964,540	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		3,073.17000	3.07317	2,794,780	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,698.42000	2.69842	2,944,890	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,406.24000	6.40624	6,007,980	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,182.75000	1.18275	1,309,350	9.34	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,320.67000	7.32067	6,902,460	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		977.30000	0.97730	1,083,950	9.63	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		3,051.05000	3.05105	2,773,840	8.37	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>23,8</b>
<b>Total For R2030</b>											<b>672,261,504.45</b>	<b>7,700</b>	<b>131,0</b>
R2032	On	04/08/2022	Bond Future			11.12756	86.19827	10.95573	87.08957	10.04	321,088,555.75	3,725	65,4
R2032	On	03/11/2022	Bond Future			11.31756	83.39782	11.14898	84.24806	11.10	295,812,067.54	3,547	107,1
R2032	On	02/02/2023	Bond Future			11.47698	84.94146	11.31206	85.75221	10.87	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.63965	82.38547	11.46815	83.20717	11.08	0.00	0	
R2032	On	03/08/2023	Bond Future			11.79560	84.00776	11.61699	84.84232	10.39	0.00	0	2,6



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2032 Future</b>										<b>616,900,623.29</b>	<b>7,272</b>	<b>175,15</b>
R2032 On 04/08/2022 Bond Future	8.97	Call			0.00000	0.00000	0,000	10.91		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.00	Call			632.07000	0.63207	220,130	8.85		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			0.28000	0.00028	0,010	8.54		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			6,800.51000	6.80051	7,691,810	10.19		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			4,697.18000	4.69718	3,807,290	10.90		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			0.45000	0.00045	1,860	10.90		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Call			73.82000	0.07382	9,070	8.11		0.00	0	
R2032 On 04/08/2022 Bond Future	10.70	Put			1,424.13000	1.42413	2,250,680	8.11		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	10.10	Call			0.08000	0.00008	0,000	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			401.22000	0.40122	880,580	8.85		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.60	Call			3,283.49000	3.28349	2,408,790	10.26		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			6.01000	0.00601	22,610	10.26		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Call			0.25000	0.00025	0,010	8.57		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			4,019.73000	4.01973	4,910,790	8.57		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			4,075.33000	4.07533	4,966,400	8.61		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,964.19000	3.96419	4,855,220	8.54		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			5.78000	0.00578	0,230	7.62		0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			2,432.37000	2.43237	3,318,120	7.62		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Call			0.00000	0.00000	0,000	9.92		0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Put			6,338.61000	6.33861	7,229,910	9.92		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Put			11,285.96000	11.28596	12,177,260	10.91		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			0.00000	0.00000	0,000	10.91		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			8,679.58000	8.67958	9,570,880	10.91		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			0.00000	0.00000	0,000	10.19		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Put			4,633.96000	4.63396	5,525,180	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			0.23000	0.00023	0,000	8.61		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			3,351.23000	3.35123	3,968,970	10.09		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			832.68000	0.83268	596,940	10.08		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.67	Put			3,313.11000	3.31311	3,927,610	10.08		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Call			302.68000	0.30268	199,680	10.17		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			5,293.42000	5.29342	6,030,650	10.16		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			597.85000	0.59785	416,620	10.11		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			4,035.77000	4.03577	4,704,780	10.11		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.46	Call			49.67000	0.04967	28,760	10.24		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.56	Put			3,746.13000	3.74613	4,394,890	10.10		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.66	Call			817.98000	0.81798	585,480	10.09		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			6,738.27000	6.73827	7,524,820	10.21		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			270.74000	0.27074	177,090	10.18		0.00	0	

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	10.11	Put			5,777.00000	5.77700	6,533,590	10.18	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Call			31.25000	0.03125	17,540	10.24	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.16	Put			5,533.10000	5.53310	6,280,340	10.17	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			337.72000	0.33772	224,710	10.16	0.00	0	5%
R2032	On	03/11/2022	Bond Future	10.56	Call			682.24000	0.68224	480,760	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,109.19000	10.10919	10,945,720	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			36.58000	0.03658	20,740	10.24	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			9,819.85000	9.81985	10,654,250	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			9,247.26000	9.24726	10,076,590	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			173.38000	0.17338	109,690	10.21	0.00	0	7%
R2032	On	03/11/2022	Bond Future	11.55	Call			3,062.12000	3.06212	2,508,000	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,058.46000	1.05846	1,354,580	10.84	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			5,932.28000	5.93228	5,201,270	11.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			351.32000	0.35132	470,550	11.88	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,244.06000	1.24406	999,240	10.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.39	Call			876.87000	0.87687	690,550	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			637.16000	0.63716	772,340	11.79	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.40	Call			888.32000	0.88832	700,070	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,569.53000	5.56953	6,192,030	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,009.80000	1.00980	801,500	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,160.93000	5.16093	5,763,380	10.12	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.16	Call			642.22000	0.64222	497,330	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,503.76000	4.50376	5,069,690	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			698.09000	0.69809	543,000	10.16	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			6,344.21000	6.34421	6,999,870	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			865.34000	0.86534	680,970	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,653.07000	5.65307	6,279,450	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			10,902.19000	10.90219	11,668,860	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,611.32000	5.61132	6,235,750	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			212.07000	0.21207	155,090	10.20	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			10,032.58000	10.03258	10,786,350	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			451.18000	0.45118	342,970	10.20	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			7,736.83000	7.73683	8,439,370	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,769.37000	1.76937	2,084,930	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,089.69000	4.08969	3,561,420	10.70	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,531.26000	1.53126	1,813,740	10.70	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			7,362.74000	7.36274	6,687,170	11.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,613.09000	6.61309	7,278,950	10.17	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			157.93000	0.15793	113,850	10.20	0.00	0	4%
R2032	On	02/02/2023	Bond Future	11.69	Call			3,611.74000	3.61174	3,116,550	10.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.87	Put		4,786.05000	4.78605	5,316,690	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,849.54000	1.84954	1,556,530	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		9,466.99000	9.46699	8,765,780	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,752.22000	4.75222	5,280,910	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		685.99000	0.68599	806,480	12.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,451.53000	1.45153	1,207,360	10.42	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,680.45000	5.68045	6,257,980	10.42	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,832.86000	1.83286	1,541,800	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,866.05000	1.86605	1,571,100	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,718.26000	4.71826	5,245,010	10.38	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Call		2,815.45000	2.81545	2,422,390	10.40	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put		3,290.66000	3.29066	3,719,300	10.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,106.51000	3.10651	3,494,460	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,755.18000	3.75518	3,306,760	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,086.07000	3.08607	3,472,210	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,781.38000	3.78138	3,331,140	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,065.75000	3.06575	3,450,070	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,130.09000	4.13009	3,656,580	10.10	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,812.92000	2.81292	3,173,970	10.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		3,729.07000	3.72907	3,282,460	9.99	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>36,10</b>
<b>Total For R2032</b>											<b>616,900,623.29</b>	<b>7,272</b>	<b>211,30</b>
R2035	On	04/08/2022	Bond Future			11.36563	87.47335	11.21362	88.36277	11.11	653,775,817.90	7,474	113,70
R2035	On	03/11/2022	Bond Future			11.54306	84.35527	11.39437	85.20389	12.41	630,471,287.98	7,474	21,20
R2035	On	02/02/2023	Bond Future			11.69605	85.91516	11.55112	86.72358	12.19	0.00	0	72,10
R2035	On	04/05/2023	Bond Future			11.84321	83.03584	11.69309	83.85562	12.58	0.00	0	
R2035	On	03/08/2023	Bond Future			11.98582	84.67028	11.83014	85.50265	11.83	0.00	0	
<b>Total R2035 Future</b>											<b>1,284,247,105.88</b>	<b>14,948</b>	<b>207,20</b>
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	12.12	0.00	0	30
R2035	On	04/08/2022	Bond Future	9.53	Put		10,819.93000	10.81993	11,709,350	12.12	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	11.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		382.28000	0.38228	122,470	10.21	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		877.35000	0.87735	1,506,960	10.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		5,432.02000	5.43202	4,543,290	11.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		11.41000	0.01141	1,070	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,994.96000	2.99496	3,874,040	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		12.57000	0.01257	1,210	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		4,173.69000	4.17369	5,061,580	10.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		13.83000	0.01383	1,360	9.82	0.00	0	

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	04/08/2022	Bond Future	10.74	Put			2,873.59000	2.87359	3,750,540	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,686.11000	8.68611	9,575,530	11.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1.62000	0.00162	0,090	10.31	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			2,934.19000	2.93419	3,812,250	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			0.27000	0.00027	0,960	11.84	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			5.15000	0.00515	0,390	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,486.35000	3.48635	4,371,010	10.06	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,419.57000	3.41957	4,005,650	11.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,172.07000	1.17207	887,380	11.18	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			3,185.89000	3.18589	3,749,820	11.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,353.98000	1.35398	1,038,920	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			9,859.45000	9.85945	10,683,590	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			241.46000	0.24146	161,750	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			6,886.49000	6.88649	7,655,400	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			455.89000	0.45589	319,980	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			328.22000	0.32822	426,030	13.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,047.82000	1.04782	785,280	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,401.93000	1.40193	1,079,200	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,823.89000	2.82389	3,349,780	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,273.57000	7.27357	6,522,760	13.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,393.73000	5.39373	6,106,440	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			2,893.85000	2.89385	3,427,410	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			63.07000	0.06307	38,590	11.08	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,377.83000	1.37783	1,058,940	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,858.72000	2.85872	3,388,450	11.27	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,322.64000	1.32264	1,084,270	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,218.00000	5.21800	5,788,050	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,628.99000	1.62899	1,350,550	11.14	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			4,513.43000	4.51343	5,043,410	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,648.42000	1.64842	1,367,540	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			989.34000	0.98934	798,740	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,218.14000	6.21814	6,835,960	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,289.41000	1.28941	1,055,580	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,304.81000	5.30481	5,879,400	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,305.95000	1.30595	1,069,860	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			585.81000	0.58581	695,190	13.54	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			583.15000	0.58315	458,450	11.15	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			8,056.98000	8.05698	8,740,700	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			910.08000	0.91008	731,590	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,507.56000	6.50756	7,137,490	11.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.64	Call			962.38000	0.96238	775,860	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			4,473.91000	4.47391	5,001,450	11.14	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			252.79000	0.25279	191,070	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			10,913.26000	10.91326	11,659,960	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			272.08000	0.27208	206,340	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,666.59000	10.66659	11,409,270	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			292.57000	0.29257	222,610	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			5,261.30000	5.26130	5,833,630	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,975.61000	1.97561	2,283,070	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,261.06000	4.26106	3,751,170	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,901.19000	1.90119	2,199,720	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			9,247.56000	9.24756	8,548,520	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			10,422.16000	10.42216	11,160,620	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			6,313.83000	6.31383	6,935,730	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,119.49000	4.11949	3,618,530	11.80	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,118.04000	1.11804	1,280,730	13.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,229.62000	2.22962	1,920,450	11.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			5,179.58000	5.17958	5,690,190	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,290.49000	2.29049	1,975,270	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,067.25000	5.06725	5,571,810	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,311.10000	2.31110	1,993,860	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,030.24000	5.03024	5,532,780	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			515.52000	0.51552	417,880	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			11,604.42000	11.60442	12,326,560	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,043.09000	1.04309	869,600	11.74	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			8,489.58000	8.48958	9,135,870	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,272.23000	1.27223	1,069,440	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call			2,331.56000	2.33156	2,012,300	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,993.13000	4.99313	5,493,650	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,994.18000	5.99418	5,432,720	12.54	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,925.92000	1.92592	2,184,240	12.54	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			8,747.43000	8.74743	8,090,340	13.41	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,609.71000	7.60971	8,226,700	11.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,472.69000	3.47269	3,847,960	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			4,322.21000	4.32221	3,868,700	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,520.74000	3.52074	3,899,600	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			4,351.03000	4.35103	3,895,720	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,496.48000	3.49648	3,873,540	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			4,380.27000	4.38027	3,923,170	11.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2035 Option</b>													<b>0.00</b>	<b>0</b>	<b>14,63</b>
<b>Total For R2035</b>													<b>1,284,247,105.88</b>	<b>14,948</b>	<b>221,86</b>
R2037	On	04/08/2022	Bond Future			11.52887	79.14047	11.37164	80.06715		12.44		370,219,118.66	4,678	122,34
R2037	On	03/11/2022	Bond Future			11.69504	80.38204	11.54064	81.27152		13.18		164,943,946.08	2,052	21,37
R2037	On	02/02/2023	Bond Future			11.83793	77.61106	11.68678	78.46386		13.71		0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.98457	79.07700	11.82812	79.94230		13.42		0.00	0	
R2037	On	03/08/2023	Bond Future			12.12955	76.37567	11.96741	77.25441		13.35		0.00	0	
<b>Total R2037 Future</b>													<b>535,163,064.74</b>	<b>6,730</b>	<b>207,20</b>
R2037	On	04/08/2022	Bond Future	11.95	Put			10.99000	0.01099	35,890	12.35		0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call			18.24000	0.01824	1,900	11.20		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,834.35000	2.83435	3,744,690	11.20		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			232.95000	0.23295	58,380	11.22		0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.90	Call			16.65000	0.01665	1,690	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,202.59000	1.20259	1,954,700	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			759.64000	0.75964	307,250	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			472.90000	0.47290	947,190	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,895.38000	2.89538	3,807,100	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			3,342.01000	3.34201	2,440,230	12.35		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			8,122.97000	8.12297	9,049,650	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			15.19000	0.01519	1,510	11.25		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,956.61000	2.95661	3,869,610	11.25		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,757.76000	2.75776	3,301,350	11.89		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,410.85000	1.41085	1,073,080	11.87		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,827.40000	2.82740	3,379,110	11.87		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			1,435.40000	1.43540	1,093,580	11.88		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,792.34000	2.79234	3,340,000	11.88		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			1,460.36000	1.46036	1,114,470	11.89		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,412.44000	1.41244	1,151,470	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,161.97000	5.16197	5,753,800	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			1,377.63000	1.37763	1,121,530	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,249.17000	5.24917	5,845,870	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,394.96000	1.39496	1,136,430	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,205.46000	5.20546	5,799,730	12.53		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			2,259.01000	2.25901	1,933,370	12.49		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,288.48000	5.28848	5,828,140	12.49		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,211.53000	5.21153	5,746,950	12.49		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			3,435.73000	3.43573	3,004,710	12.69		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			3,704.77000	3.70477	4,139,050	12.69		0.00	0	

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	04/05/2023	Bond Future	11.03	Call			1,752.08000	1.75208	1,482,090	12.50	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			6,397.65000	6.39765	6,992,960	12.50	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			10,495.64000	10.49564	9,764,610	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			880.09000	0.88009	1,014,360	15.05	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call			2,279.54000	2.27954	1,951,780	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,250.05000	5.25005	5,787,590	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			2,299.92000	2.29992	1,970,040	12.49	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,421.70000	4.42170	3,938,860	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,540.54000	3.54054	3,936,440	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,450.97000	4.45097	3,966,240	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			3,516.10000	3.51610	3,910,110	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,392.51000	4.39251	3,911,570	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,565.12000	3.56512	3,962,920	12.79	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,45</b>
<b>Total For R2037</b>												<b>535,163,064.74</b>	<b>6,730</b>	<b>210,65</b>
R2040	On	04/08/2022	Bond Future			11.58797	81.02481	11.41550	82.11985		13.05	0.00	0	84,48
R2040	On	03/11/2022	Bond Future			11.74787	82.29599	11.57727	83.35511		13.82	0.00	0	38,02
R2040	On	02/02/2023	Bond Future			11.88543	79.31002	11.71708	80.33422		14.41	0.00	0	62,35
R2040	On	04/05/2023	Bond Future			12.02604	80.80815	11.85179	81.84806		14.11	0.00	0	
R2040	On	03/08/2023	Bond Future			12.16480	77.89056	11.98424	78.94731		14.08	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>184,86</b>
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.22	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			12,281.74000	12.28174	13,376,780	14.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			1.37000	0.00137	0,060	12.32	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call			46.25000	0.04625	5,110	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,445.61000	2.44561	3,499,510	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			5,032.97000	5.03297	3,942,060	13.52	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			4,803.17000	4.80317	5,896,900	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			37.78000	0.03778	3,860	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			1.24000	0.00124	5,370	13.52	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put			2,571.61000	2.57161	3,632,730	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			41.84000	0.04184	4,450	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,508.39000	2.50839	3,566,040	11.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			1,990.85000	1.99085	1,513,570	12.69	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put			2,477.86000	2.47786	3,059,700	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			3,824.51000	3.82451	3,122,760	13.39	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	12.00	Put			1,239.78000	1.23978	1,597,150	13.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			1,426.79000	1.42679	1,046,510	12.44	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.30	Put			3,195.94000	3.19594	3,874,780	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 Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		1,667.55000	1.66755	1,243,750	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,855.84000	2.85584	3,491,160	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,695.74000	1.69574	1,267,070	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,819.89000	2.81989	3,450,340	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		435.10000	0.43510	286,400	12.36	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put		6,245.96000	6.24596	7,156,380	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,724.02000	1.72402	1,290,490	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,784.10000	2.78410	3,409,690	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		544.37000	0.54437	365,280	12.36	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,660.56000	5.66056	6,540,590	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,194.32000	1.19432	860,390	12.38	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put		3,616.45000	3.61645	4,341,640	12.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,172.46000	6.17246	5,306,770	14.31	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		584.03000	0.58403	777,460	14.31	0.00	0	1,0
R2040	On	02/02/2023	Bond Future	10.93	Put		6,322.03000	6.32203	7,079,460	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,783.92000	10.78392	11,704,420	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,590.16000	1.59016	1,268,700	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,395.75000	5.39575	6,098,490	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,069.28000	5.06928	4,401,380	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,954.49000	1.95449	2,310,790	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,246.13000	1.24613	979,360	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		10,582.85000	10.58285	11,498,610	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,296.62000	1.29662	1,021,510	13.17	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		6,169.97000	6.16997	6,919,060	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,551.20000	1.55120	1,235,700	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,489.12000	5.48912	6,197,820	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		392.35000	0.39235	288,650	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,188.39000	5.18839	4,512,720	14.44	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,900.75000	1.90075	2,249,280	14.44	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Call		1,570.60000	1.57060	1,252,120	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,442.31000	5.44231	6,148,030	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		413.55000	0.41355	305,110	13.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		7,584.07000	7.58407	8,334,340	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,620.70000	2.62070	2,209,890	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		11,924.86000	11.92486	12,821,810	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,338.04000	1.33804	1,090,710	13.16	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,078.11000	5.07811	5,688,940	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,218.19000	7.21819	6,478,710	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,917.55000	1.91755	2,217,980	14.48	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Call		1,638.90000	1.63890	1,349,260	13.15	0.00	0	38



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.48	Call		2,785.61000	2.78561	2,356,530	13.12		0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		8,580.02000	8.58002	9,372,600	13.16		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,356.39000	5.35639	5,985,490	13.13		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,643.76000	2.64376	2,230,350	13.12		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,315.90000	5.31590	5,942,400	13.12		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		680.12000	0.68012	537,160	13.17		0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,968.39000	9.96839	9,126,620	15.43		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,183.71000	1.18371	1,381,850	15.43		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		2,667.22000	2.66722	2,251,210	13.12		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,275.90000	5.27590	5,899,800	13.12		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,648.43000	3.64843	4,111,390	13.53		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,998.51000	4.99851	4,402,460	13.54		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,623.15000	3.62315	4,083,850	13.54		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,030.87000	5.03087	4,432,570	13.55		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,598.01000	3.59801	4,056,460	13.55		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,966.23000	4.96623	4,372,440	13.53		0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>13,72</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>198,58</b>
R2044	On	04/08/2022	Bond Future			11.57167	78.02519	11.39902	79.14233	13.69		464,327,905.69	5,951	29,48
R2044	On	03/11/2022	Bond Future			11.72234	79.24924	11.55116	80.33278	14.51		240,838,440.36	3,039	38,48
R2044	On	02/02/2023	Bond Future			11.85148	76.33222	11.68217	77.38323	15.15		0.00	0	29,48
R2044	On	04/05/2023	Bond Future			11.98308	77.77414	11.80793	78.84156	14.84		0.00	0	
R2044	On	03/08/2023	Bond Future			12.11250	74.92210	11.93114	76.00699	14.82		0.00	0	
<b>Total R2044 Future</b>												<b>705,166,346.05</b>	<b>8,990</b>	<b>97,34</b>
R2044	On	04/08/2022	Bond Future	11.08	Call		70.31000	0.07031	8,900	12.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,206.51000	2.20651	3,262,240	12.18		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		77.11000	0.07711	10,130	12.19		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,144.89000	2.14489	3,195,050	12.19		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		84.46000	0.08446	11,500	12.20		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,083.92000	2.08392	3,128,100	12.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,782.36000	1.78236	1,331,760	13.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,760.60000	2.76060	3,393,540	13.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,811.95000	1.81195	1,356,300	13.21		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,724.84000	2.72484	3,352,730	13.21		0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		359.52000	0.35952	231,410	12.97		0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		6,871.79000	6.87179	7,827,220	12.97		0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,501.27000	1.50127	1,100,940	13.07		0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		3,137.98000	3.13798	3,821,190	13.07		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,753.04000	1.75304	1,307,480	13.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/11/2022	Bond Future	11.39	Put		2,796.72000	2.79672	3,434,700	13.18	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,245.45000	5.24545	5,951,020	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,732.56000	1.73256	1,383,950	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,198.93000	5.19893	5,901,330	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,753.81000	1.75381	1,402,030	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,152.67000	5.15267	5,851,900	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,711.48000	1.71148	1,366,040	13.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,271.89000	5.27189	5,906,250	13.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,775.02000	2.77502	2,339,250	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,231.02000	5.23102	5,862,670	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,799.59000	2.79959	2,361,090	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,190.64000	5.19064	5,819,560	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,750.85000	2.75085	2,317,790	13.81	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,070.96000	5.07096	4,461,230	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,764.99000	3.76499	4,240,150	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,104.48000	5.10448	4,492,450	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,739.74000	3.73974	4,212,600	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,138.09000	5.13809	4,523,750	14.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,714.66000	3.71466	4,185,210	14.45	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>705,166,346.05</b>	<b>8,990</b>	<b>100,54</b>
R2048	On	04/08/2022	Bond Future			11.53175	81.11476	11.34896	82.32638	13.34	1,201,958,513.68	14,818	97,37
R2048	On	03/11/2022	Bond Future			11.68169	77.96019	11.49959	79.13989	14.96	1,155,214,095.42	14,818	246,47
R2048	On	02/02/2023	Bond Future			11.81058	79.40192	11.62953	80.55160	14.73	0.00	0	
R2048	On	04/05/2023	Bond Future			11.93323	76.46319	11.74599	77.63107	15.31	0.00	0	
R2048	On	03/08/2023	Bond Future			12.05100	77.96857	11.85725	79.15619	14.42	0.00	0	
<b>Total R2048 Future</b>											<b>2,357,172,609.10</b>	<b>29,636</b>	<b>343,85</b>
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.54	0.00	0
R2048	On	04/08/2022	Bond Future	9.70	Put		12,615.13000	12.61513	13,826,750	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.01000	0.00001	0,000	13.98	0.00	0
R2048	On	04/08/2022	Bond Future	10.20	Put		8,440.86000	8.44086	9,652,470	13.98	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.30	Call			0.02000	0.00002	0,000	13.71	0.00	0
R2048	On	04/08/2022	Bond Future	10.98	Put		2,591.66000	2.59166	3,765,180	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put		840.01000	0.84001	1,675,270	12.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			0.07000	0.00007	0,000	13.43	0.00	0
R2048	On	04/08/2022	Bond Future	10.40	Put		6,861.57000	6.86157	8,073,120	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			20.08000	0.02008	1,400	12.04	0.00	0
R2048	On	04/08/2022	Bond Future	10.90	Put		3,141.99000	3.14199	4,334,930	12.04	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.98	Call			41.78000	0.04178	3,680	11.82	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/08/2022	Bond Future	10.30	Put		7,644.99000	7.64499	8,856,590	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		45.62000	0.04562	4,130	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,524.49000	2.52449	3,694,620	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		49.76000	0.04976	4,640	11.76	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		2,457.72000	2.45772	3,624,220	11.76	0.00	0	!
R2048	On	04/08/2022	Bond Future	11.30	Call		509.78000	0.50978	133,420	12.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,764.87000	1.76487	1,291,100	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,960.09000	2.96009	3,666,020	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,901.12000	3.90112	3,132,160	14.77	0.00	0	1,6!
R2048	On	03/11/2022	Bond Future	11.90	Put		1,348.36000	1.34836	1,759,100	14.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,431.00000	1.43100	1,022,040	13.67	0.00	0	1,6!
R2048	On	03/11/2022	Bond Future	11.20	Put		3,442.98000	3.44298	4,213,720	13.67	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,706.47000	1.70647	1,243,560	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,036.79000	3.03679	3,753,580	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,735.62000	1.73562	1,267,270	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,998.34000	2.99834	3,709,690	13.82	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,697.95000	1.69795	1,328,990	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,382.78000	5.38278	6,163,500	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,655.52000	1.65552	1,293,530	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,480.27000	5.48027	6,267,960	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,676.65000	1.67665	1,311,180	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,431.38000	5.43138	6,215,590	13.47	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,763.60000	2.76360	2,295,170	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,408.89000	5.40889	6,108,340	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,788.56000	2.78856	2,317,110	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,366.76000	5.36676	6,063,190	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,739.05000	2.73905	2,273,610	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,451.52000	5.45152	6,153,960	14.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		5,207.12000	5.20712	4,536,180	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,724.37000	3.72437	4,241,050	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		5,241.80000	5.24180	4,568,310	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,699.08000	3.69908	4,213,210	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,172.52000	5.17252	4,504,140	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,749.83000	3.74983	4,269,070	13.98	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>9,1!</b>
<b>Total For R2048</b>											<b>2,357,172,609.10</b>	<b>29,636</b>	<b>353,0!</b>
R209	On	04/08/2022	Bond Future			11.36288	67.20639	11.21052	67.98328	12.53	7,191,083.73	107	20,4!
R209	On	03/11/2022	Bond Future			11.52012	65.11470	11.37070	65.86075	13.96	13,934,545.80	214	6,7!
R209	On	02/02/2023	Bond Future			11.65152	66.31989	11.50538	67.03657	13.76	0.00	0	2,0!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future			11.78369	64.42065	11.63287	65.14739		14.17	0.00	0	
R209	On	03/08/2023	Bond Future			11.90876	65.68908	11.75296	66.42750		13.36	0.00	0	
<b>Total R209 Future</b>											<b>21,125,629.53</b>	<b>321</b>	<b>29,26</b>	
R209	On	04/08/2022	Bond Future	10.57	Call			2.15000	0.00215	0,140	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,415.85000	3.41585	4,190,730	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2.39000	0.00239	0,150	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,360.90000	3.36090	4,135,550	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2.65000	0.00265	0,180	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,306.04000	3.30604	4,080,460	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			3,797.42000	3.79742	3,246,030	13.96	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			735.63000	0.73563	930,290	13.96	0.00	0	6,50
R209	On	03/11/2022	Bond Future	11.02	Call			1,000.61000	1.00061	752,920	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,800.18000	2.80018	3,298,540	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			19.89000	0.01989	11,350	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			10,476.16000	10.47616	11,213,670	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			97.96000	0.09796	61,880	12.47	0.00	0	6,50
R209	On	03/11/2022	Bond Future	10.00	Put			7,543.96000	7.54396	8,253,930	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			963.50000	0.96350	722,450	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,867.79000	2.86779	3,372,790	12.51	0.00	0	10,00
R209	On	03/11/2022	Bond Future	11.01	Call			981.95000	0.98195	737,580	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,833.85000	2.83385	3,335,530	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			7.88000	0.00788	4,260	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			12,033.66000	12.03366	12,776,090	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,019.62000	1.01962	768,590	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,766.91000	2.76691	3,261,930	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,147.13000	2.14713	1,737,010	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,500.83000	1.50083	1,836,760	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			353.80000	0.35380	244,970	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,952.44000	4.95244	5,589,660	12.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,099.13000	1.09913	894,990	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,721.43000	4.72143	5,233,970	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,070.92000	1.07092	870,790	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,800.01000	4.80001	5,316,560	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,084.96000	1.08496	882,830	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,760.62000	4.76062	5,275,170	12.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,943.10000	1.94310	1,668,470	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			4,554.41000	4.55441	5,006,520	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,908.02000	1.90802	1,636,980	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			4,622.12000	4.62212	5,077,820	13.18	0.00	0	

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	04/05/2023	Bond Future	11.10	Call		1,925.62000	1.92562	1,652,780	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,588.29000	4.58829	5,042,190	13.18	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,903.37000	3.90337	3,491,240	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,971.49000	2.97149	3,297,780	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,851.64000	3.85164	3,442,730	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,013.48000	3.01348	3,342,990	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,877.61000	3.87761	3,467,080	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,992.56000	2.99256	3,320,450	12.83	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,00</b>
<b>Total For R209</b>											<b>21,125,629.53</b>	<b>321</b>	<b>64,26</b>
R210	On	04/08/2022	Bond Future			224.37008	224.37008	223.27443	223.27443		26,026,929.28	116	43
R210	On	03/11/2022	Bond Future			224.94834	224.94834	223.69187	223.69187		26,094,007.44	116	61
R210	On	02/02/2023	Bond Future			229.15953	229.15953	227.73274	227.73274		0.00	0	30
R210	On	04/05/2023	Bond Future			230.43955	230.43955	228.97145	228.97145		0.00	0	
R210	On	03/08/2023	Bond Future			235.01879	235.01879	233.50940	233.50940		0.00	0	
<b>Total R210 Future</b>											<b>52,120,936.72</b>	<b>232</b>	<b>1,41</b>
<b>Total For R210</b>											<b>52,120,936.72</b>	<b>232</b>	<b>1,41</b>
R213	On	04/08/2022	Bond Future			11.00276	81.25980	10.84108	82.01642	9.63	14,626,764.00	180	29,16
R213	On	03/11/2022	Bond Future			11.19584	78.99294	11.03810	79.71023	10.61	14,218,729.20	180	13,77
R213	On	02/02/2023	Bond Future			11.36137	80.45339	11.20805	81.13168	10.28	0.00	0	
R213	On	04/05/2023	Bond Future			11.52267	78.42139	11.36318	79.10861	10.38	0.00	0	
R213	On	03/08/2023	Bond Future			11.68003	79.96437	11.51383	80.66155	9.77	0.00	0	
<b>Total R213 Future</b>											<b>28,845,493.20</b>	<b>360</b>	<b>42,94</b>
R213	On	04/08/2022	Bond Future	9.88	Call			0.01000	0.00001	0,000	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.88	Put			4,697.42000	4.69742	5,454,030	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Call			0.01000	0.00001	0,000	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Put			4,646.72000	4.64672	5,403,330	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Call			0.01000	0.00001	0,000	8.25	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Put			4,596.07000	4.59607	5,352,680	8.25	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Put			3,601.52000	3.60152	4,152,130	10.01	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Call			279.71000	0.27971	192,920	10.22	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Put			5,317.25000	5.31725	5,947,750	10.22	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Call			419.41000	0.41941	297,150	10.11	0.00	0
R213	On	03/11/2022	Bond Future	10.19	Put			4,424.97000	4.42497	5,020,000	10.11	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Call			580.53000	0.58053	420,760	10.03	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Put			3,714.46000	3.71446	4,271,980	10.03	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Call			34.09000	0.03409	20,570	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.13	Put			9,420.48000	9.42048	10,124,250	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.19	Call			40.58000	0.04058	24,750	10.33	0.00	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
R213	On	03/11/2022	Bond Future	9.19	Put		9,110.70000	9.11070	9,812,160	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		210.27000	0.21027	142,430	10.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		590.74000	0.59074	428,690	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,676.59000	3.67659	4,231,830	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		601.09000	0.60109	436,740	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,638.90000	3.63890	4,191,840	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		611.72000	0.61172	445,040	10.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,944.96000	5.94496	6,594,410	10.29	0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Put		5,324.39000	5.32439	5,851,850	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		775.45000	0.77545	623,120	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,286.05000	5.28605	5,812,010	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		897.16000	0.89716	725,940	9.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,836.77000	4.83677	5,343,840	9.83	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,981.65000	9.98165	10,621,590	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		586.40000	0.58640	465,160	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,157.00000	6.15700	6,714,050	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		756.42000	0.75642	607,100	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,362.68000	5.36268	5,891,650	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		765.98000	0.76598	615,150	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		986.45000	0.98645	801,890	9.80	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		4,548.18000	4.54818	5,041,910	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,104.38000	5.10438	4,586,980	10.50	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		846.94000	0.84694	1,007,830	10.50	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		149.89000	0.14989	111,540	9.96	0.00	0	47
R213	On	04/05/2023	Bond Future	10.74	Call		1,598.07000	1.59807	1,358,540	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,359.26000	4.35926	4,806,950	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,612.52000	1.61252	1,371,380	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,328.42000	4.32842	4,774,500	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,583.99000	1.58399	1,346,050	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,390.49000	4.39049	4,839,770	9.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,825.99000	2.82599	3,155,420	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,253.10000	3.25310	2,883,810	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,806.81000	2.80681	3,134,700	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,275.89000	3.27589	2,905,060	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,787.74000	2.78774	3,114,090	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,230.38000	3.23038	2,862,630	9.31	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>28,845,493.20</b>	<b>360</b>	<b>48,22</b>
R214	On	04/08/2022	Bond Future			11.49650	64.86914	11.31878	65.81500	13.49	0.00	0	75,28

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future		11.64482	62.59816	11.46844	63.51795		15.10	0.00	0	2,4
R214	On	02/02/2023	Bond Future		11.77192	63.75568	11.59719	64.65086		14.90	0.00	0	65,46
R214	On	04/05/2023	Bond Future		11.89293	61.66251	11.71264	62.57167		15.41	0.00	0	
R214	On	03/08/2023	Bond Future		12.00889	62.87621	11.82275	63.80058		14.54	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>143,15</b>
R214	On	04/08/2022	Bond Future	10.97	Call		43.11000	0.04311	4,540	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,966.48000	1.96648	2,873,770	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		46.87000	0.04687	5,070	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,913.83000	1.91383	2,817,890	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		50.91000	0.05091	5,670	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,861.52000	1.86152	2,762,140	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,576.72000	1.57672	1,179,440	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,206.57000	2.20657	2,729,080	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,601.86000	1.60186	1,200,350	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,178.14000	2.17814	2,696,420	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,551.94000	1.55194	1,158,860	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,235.42000	2.23542	2,762,130	13.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,257.79000	4.25779	4,856,480	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,446.03000	1.44603	1,146,840	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,219.81000	4.21981	4,815,800	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,463.73000	1.46373	1,161,810	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,182.05000	4.18205	4,775,310	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,428.49000	1.42849	1,132,000	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,378.10000	2.37810	1,998,130	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,219.27000	4.21927	4,748,460	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,400.69000	2.40069	2,018,310	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,188.47000	4.18847	4,715,250	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,423.38000	2.42338	2,038,610	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,157.84000	4.15784	4,682,230	14.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,831.37000	2.83137	3,213,900	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,432.82000	4.43282	3,894,860	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,870.47000	2.87047	3,256,880	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,461.43000	4.46143	3,921,530	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,850.85000	2.85085	3,235,320	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,490.11000	4.49011	3,948,270	14.17	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>143,15</b>
<b>Total for Bond</b>											<b>10,570,869,659.69</b>	<b>108,965</b>	<b>1,952,22</b>
ES23	On	25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	

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



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/08/2022 GOVI			800.49900	800.49900	808.14300	808.14300				0.00	0	4
GOVI On 03/11/2022 GOVI			813.16600	813.16600	820.39800	820.39800				0.00	0	8

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	02/02/2023	GOVI		828.16500	828.16500	834.99100	834.99100			0.00	0	
GOVI	On	04/05/2023	GOVI		843.76000	843.76000	850.65400	850.65400			0.00	0	
GOVI	On	03/08/2023	GOVI		860.32200	860.32200	867.30000	867.30000			0.00	0	
<b>Total GOVI Future</b>											<b>0.00</b>	<b>0</b>	<b>87</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		111,370.00000	11.13700	187,810,000		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		111,170.00000	11.11700	187,610,000		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		111,270.00000	11.12700	187,710,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		220.00000	0.02200	72,540,000		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		320.00000	0.03200	72,640,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		120.00000	0.01200	72,440,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		158,290.00000	15.82900	226,550,000		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		158,390.00000	15.83900	226,650,000		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		158,490.00000	15.84900	226,750,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		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		22,060.00000	2.20600	91,000,000		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		22,160.00000	2.21600	91,100,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		22,260.00000	2.22600	91,200,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		300,900.00000	30.09000	231,120,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		300,800.00000	30.08000	231,020,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		300,700.00000	30.07000	230,920,000		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>87</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>87</b>
AL37	On	04/08/2022	Index Future		808.52400	808.52400	810.88000	810.88000			0.00	0	
AL37	On	03/11/2022	Index Future		821.31900	821.31900	823.17700	823.17700			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			836.46800	836.46800	837.81900	837.81900			0.00	0	
AL37	On	04/05/2023	Index Future			852.21900	852.21900	853.53500	853.53500			0.00	0	
AL37	On	03/08/2023	Index Future			868.94700	868.94700	870.23800	870.23800			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			909.84100	909.84100	917.60100	917.60100			0.00	0	
AL7T	On	03/11/2022	Index Future			924.23900	924.23900	931.51600	931.51600			0.00	0	
AL7T	On	02/02/2023	Index Future			941.28600	941.28600	948.08600	948.08600			0.00	0	
AL7T	On	04/05/2023	Index Future			959.01100	959.01100	965.87000	965.87000			0.00	0	
AL7T	On	03/08/2023	Index Future			977.83600	977.83600	984.77000	984.77000			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			812.01200	812.01200	819.72600	819.72600			146,162,160.00	18	4
ALBI	On	03/11/2022	Index Future			824.86200	824.86200	832.15700	832.15700			148,475,160.00	18	13
ALBI	On	02/02/2023	Index Future			840.07600	840.07600	846.96000	846.96000			0.00	0	
ALBI	On	04/05/2023	Index Future			855.89500	855.89500	862.84700	862.84700			0.00	0	
ALBI	On	03/08/2023	Index Future			872.69600	872.69600	879.73100	879.73100			0.00	0	
<b>Total ALBI Future</b>												<b>294,637,320.00</b>	<b>36</b>	<b>18</b>
<b>Total For ALBI</b>												<b>294,637,320.00</b>	<b>36</b>	<b>18</b>
IGOV	On	04/08/2022	Index Future			317.09400	317.09400	316.82000	316.82000			0.00	0	
IGOV	On	03/11/2022	Index Future			322.19100	322.19100	321.70400	321.70400			0.00	0	68
IGOV	On	02/02/2023	Index Future			328.21100	328.21100	327.50300	327.50300			0.00	0	
IGOV	On	04/05/2023	Index Future			334.46700	334.46700	333.72200	333.72200			0.00	0	
IGOV	On	03/08/2023	Index Future			341.10600	341.10600	340.32700	340.32700			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>71</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>71</b>
<b>Total for Index</b>												<b>294,637,320.00</b>	<b>36</b>	<b>85</b>
JIBAR f	On	17/08/2022	Jibar Future			5.77500	94.22500	5.78000	94.22000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.88500	94.11500	6.00500	93.99500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.48000	93.52000	6.49000	93.51000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.58000	93.42000	6.70000	93.30000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.10500	92.89500	7.10500	92.89500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.21000	92.79000	7.28000	92.72000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.55000	92.45000	7.56000	92.44000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.85000	92.15000	7.83000	92.17000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.12000	91.88000	7.99500	92.00500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.01500	91.98500	8.00500	91.99500			0.00	100	27
JIBAR f	On	20/03/2024	Jibar Future			8.18500	91.81500	8.10000	91.90000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.10000	91.90000	8.12500	91.87500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>100</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>100</b>	<b>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>100</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>10,865,506,979.69</b>	<b>109,101</b>	<b>1,954,41</b>
ABCPI3 On 07/12/2023 Spot Bond			2.14700	324.90652	2.14700	324.82612				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.69849				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	100.59509				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	100.74954	9.65000	100.72360				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.01500	86.32059	12.01500	86.29308				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.03705				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	100.67156				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	101.53020				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	101.36560				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	102.45097				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.29220				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.94659				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.23540				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.54785				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.50813				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.87864				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.36670				0.00	0	200,000,00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.51573				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	101.48324				0.00	2,400,000,000	2,600,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>2,600,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>2,600,000,00</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.15123				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	102.48020				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	100.66312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.77641				0.00	1,230,000,000	1,700,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>1,230,000,000</b>	<b>1,700,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>1,230,000,000</b>	<b>1,700,000,000</b>
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.61247				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.25264				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.10975				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>	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.11501				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>	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.11882				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>	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.48409				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>	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.06510				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>	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.99719				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>	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.43191				0.00	400,000,000	200,000,000
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.01460				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.25245				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.23048				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	101.08535				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	101.12116				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	101.15107				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	100.40449				0.00	10,000,000	680,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>680,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>10,000,000</b>	<b>680,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.42378				0.00	10,000,000	420,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>420,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>10,000,000</b>	<b>420,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.43388				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	102.82440				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	101.24513				0.00	0	600,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.07286				0.00	0	700,000,00
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.51398				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.49855				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			6.94500	6.94500	6.94500	154.75584				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	44.78575	100.00000	44.67872				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			2.67500	2.67500	2.67500	161.01908				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			3.71000	3.71000	3.71000	214.13390				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			4.75100	4.75100	4.75100	233.02223				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			8.46000	8.46000	8.46000	102.74482				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.04000	9.04000	9.04000	106.24687				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			6.99000	102.81507	6.99000	102.79578				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			8.73000	106.87255	8.73000	106.84774				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			9.45000	107.09535	9.45000	107.06848				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.43000	105.95549	7.43000	105.93449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.65500	100.47840	9.65500	100.45266				0.00	0	1,110,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.20988	100.00000	15.17640				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>	
ABS12 On 07/12/2023 Spot Bond			1.25800	328.70711	1.25800	328.63368				0.00	0	
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.91500	11.91500	11.91500	98.84978				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	100.68481				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	100.66422				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>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.58692				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	100.66250				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	100.66250				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	100.68006				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	100.68006				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	186.66072				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	189.94124				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	100.62951				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.15801				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	101.15786				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	101.37735				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.12800				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.24775				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	104.21958				0.00	0	800,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.68014				0.00	320,000,000	160,400,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,400,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,400,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.81434				0.00	420,000,000	310,400,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>310,400,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>420,000,000</b>	<b>310,400,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.78723				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.98397				0.00	944,000,000	472,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>944,000,000</b>	<b>472,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>944,000,000</b>	<b>472,000,000</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.04418				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.04947				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			9.34000	94.98582	9.34000	94.96226				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.05761				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.08469				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	100.11843				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.02990				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.14225				0.00	47,200,000	11,800,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>47,200,000</b>	<b>11,800,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>47,200,000</b>	<b>11,800,000</b>
AHF5A On 21/08/2023 Spot Bond			8.98500	105.16336	8.98500	105.13783				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.07920				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	101.19627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.26829				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.16875				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	101.11416				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	101.51806				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.19617				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.26816				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.77160				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.25732				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.33732				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.23217				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.20517				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.30416				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.26996				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	102.36441				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	101.82548				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			9.15000	104.64346	9.15000	104.61789				0.00	0	2,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
AIR04 On 29/05/2024 Spot Bond			9.59700	100.93816	9.59700	100.91245				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			12.89000	87.62887	12.89000	87.59914				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.89000	191.67472	5.89000	191.60808				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	101.23539				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	100.49310				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01716				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	100.75604				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.72421				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	101.33379				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	99.74114				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			5.10100	247.60975	5.10100	247.52887				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			5.71100	213.78399	5.71100	213.71068				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			4.58000	204.83252	4.58000	204.76846				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.09500	114.19725	5.09500	114.15980				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.98986				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>	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.04619				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>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.73167				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.57959				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.24100				0.00	383,900,000	99,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>383,900,000</b>	<b>99,500,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>383,900,000</b>	<b>99,500,000</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	101.27514				0.00	285,700,000	74,700,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>285,700,000</b>	<b>74,700,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>285,700,000</b>	<b>74,700,000</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	101.19267				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 13/09/2025 Spot Bond					0.00000	100.78853				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 26/09/2023 Spot Bond					0.00000	100.48629				0.00	41,200,000	10,300,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>41,200,000</b>	<b>10,300,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>41,200,000</b>	<b>10,300,000</b>
ASN291 On 20/12/2023 Spot Bond					0.00000	100.62332				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	101.42600				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN310 On 31/03/2029 Spot Bond			4.45500	4.45500	4.45500	112.40400				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318 On 28/02/2033 Spot Bond			5.24000	5.24000	5.24000	102.81966				0.00	0	0
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN319 On 20/06/2024 Spot Bond					0.00000	100.74383				0.00	0	0
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN327 On 20/06/2024 Spot Bond					0.00000	100.84497				0.00	0	0
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN328 On 09/05/2024 Spot Bond					0.00000	101.39817				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</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
ASN33: On 20/06/2024 Spot Bond					0.00000	100.07697				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.20500	112.66691	5.20500	112.62963				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	100.63358				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	100.14378				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	100.77900				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	100.60780				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60780				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.04820				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.91480				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.76782				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.26099				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.05824				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.70806				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.70806				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.97680				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.96602				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.15837				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>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.65586				0.00	411,000,000	107,500,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>411,000,000</b>	<b>107,500,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>411,000,000</b>	<b>107,500,00</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.59743				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.70052				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.86808				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2022 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>	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.02389				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.52409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.54054				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	100.72758				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	101.13126				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	103.95032				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	100.04378				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.04515				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	99.92394				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>	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.42305				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.98199				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.97955				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.30481				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48( On 20/06/2025 Spot Bond					0.00000	100.85550				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	112.80600				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	104.31203				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	101.25208				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	100.64486				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	100.64486				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 28/09/2025 Spot Bond					0.00000	100.60488				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			10.73500	94.95901	10.73500	94.93188				0.00	0	200,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
ASN50( On 21/12/2026 Spot Bond			9.91500	94.76969	9.91500	94.74463				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			10.46500	93.58173	10.46500	93.55564				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			10.46500	93.58173	10.46500	93.55564				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	99.95016	9.10000	99.92527				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.94059	11.05000	99.91091				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	99.94086	11.00000	99.91130				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	99.94348	10.50000	99.91523				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	99.94348	10.50000	99.91523				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.38746				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	99.92064				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.34834				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	99.94295	10.60000	99.91444				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	98.26213	10.47000	99.91547				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	99.94321	10.55000	99.91484				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.50324				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.91477				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>	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.53791				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>	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.57688				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>	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.82592				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>	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.92400				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>	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.61813				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN587 On 31/01/2023 Spot Bond			9.22000	99.95021	9.22000	99.92533				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>	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.18868				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>	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.11563				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>	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.11443				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>	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.01615				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	101.26544				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	98.95157				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 31/01/2030 Spot Bond					0.00000	99.90707				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	100.57633				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	99.73824				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	100.62198				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.39883				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	101.70877				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	100.58885				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	101.29430				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.36337				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	100.69029				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.75791				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.03793				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	99.83251				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	100.85383				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	100.25203				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	100.51179				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.14064				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	101.28986				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	100.37379				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	100.46738				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	100.72602				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	100.75688				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.29843				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	101.03112				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	100.49467				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	99.98002				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	99.91137				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.32349				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	99.90707				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	100.65396				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	100.65911				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	100.58716				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	101.43293				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.64417				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	101.38514				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	100.51935				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	100.97562				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	100.32682				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	100.36784				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.79882				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	100.11147				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	100.96721				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	99.91384				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	101.18485				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	100.51732				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.62821				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	100.63851				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	101.72985				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	99.91734				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	100.78146				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	100.73700				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			10.16884	10.16884	10.16884	102.19207				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	100.97581				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	104.99038				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	99.90818				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	99.91791				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	99.91782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.80736				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.54164				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>	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.36789				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>	
ASN818 On 02/04/2026 Spot Bond					0.00000	100.35425				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>	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.23030				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>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.25255				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>	
ASN822 On 31/01/2037 Spot Bond					0.00000	99.83379				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>	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.24984				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>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.31289				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>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.31183				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>	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.18603				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.14621				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.14621				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	99.90829				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	100.68975				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.99095				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.98999				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.98999				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.12900				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.12950				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.03669				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.03696				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.03775				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.97745				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.97758				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.62830				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.64905				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.27072				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.05264				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	99.97960				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.12347				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	99.85780				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.83988				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.83988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.69997				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	100.73702				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	100.73702				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>	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.81993				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>	
ASN869 On 15/09/2022 Spot Bond					0.00000	100.70390				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>	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.57684				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>	
ASN872 On 27/09/2022 Spot Bond					0.00000	100.40562				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>	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.55125				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.53037				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN880 On 02/05/2023 Spot Bond					0.00000	99.91924				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.23816				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN886 On 18/04/2029 Spot Bond					0.00000	100.18398				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.22915				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.24161				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.34164				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.16004				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	100.36943				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			7.62500	100.11247	7.62500	100.09200				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.17527				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	101.87858				0.00	1,000,000,000	1,000,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	100.15787				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.16669				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.52500	12.52500	12.52500	102.92609				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.12245				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 30/09/2022 Spot Bond					0.00000	100.26116				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.72747				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.17896				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.97203				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.86001				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.61113				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>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.64899				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>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.65720				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>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.79990				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>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.54509				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>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.94498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.78421				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	100.59334				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	100.61175				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	100.59286				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.56656				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.58547				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.61207				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.65007				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.64921				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.74333				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.00320				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.76250				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.74419				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.83693				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.03978				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.74369				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.73640				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.74333				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.47000	9.47000	9.47000	96.35601				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>	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.82142				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.16055				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	100.88637				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.25096				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	100.81830				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.90170				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	80.54330				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.02386				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	82.72564				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			9.14000	104.95882	9.14000	104.93278				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.19880				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	105.04868				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	100.84055				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	103.75568				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	101.70758				0.00	540,000,000	270,000,00

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 BGT01 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.65961				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			7.89000	104.00255	7.89000	103.98068				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.09588				0.00	1,000,000,000	1,510,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,510,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,510,000,000</b>
BID14 On 28/10/2022 Spot Bond					0.00000	99.96776				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.40799				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	100.45490				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	100.47245				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	99.97746				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	100.21602				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	97.43200				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	86.80700				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 <sup>0</sup> On 03/01/2025 Spot Bond					0.00000	57.99800				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 <sup>0</sup> On 06/07/2026 Spot Bond					0.00000	42.51000				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 <sup>0</sup> 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>	
BNPP2 <sup>0</sup> On 16/08/2022 Spot Bond					0.00000	101.01571				0.00	0	
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP20</b>										<b>0.00</b>	<b>0</b>	
BNPP2 <sup>0</sup> On 13/09/2022 Spot Bond					0.00000	100.68634				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 <sup>0</sup> On 29/08/2022 Spot Bond					0.00000	100.69014				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 <sup>0</sup> On 09/10/2023 Spot Bond					0.00000	100.32026				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 <sup>0</sup> On 19/11/2022 Spot Bond					0.00000	101.13754				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 <sup>0</sup> On 19/11/2024 Spot Bond					0.00000	100.86594				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 <sup>0</sup> On 26/02/2023 Spot Bond					0.00000	101.26463				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 <sup>0</sup> On 16/07/2023 Spot Bond					0.00000	100.51101				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 <sup>0</sup> On 03/08/2022 Spot Bond					0.00000	99.89204				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.33759				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.88909				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	99.88585				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	101.00681				0.00	0	
<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	101.28828				0.00	400,000,000	400,000,000
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
BPPF3: On 03/11/2022 Spot Bond					0.00000	99.89638				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	100.44390				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	101.79272				0.00	0	100,000,000
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CBL29: On 30/04/2024 Spot Bond					0.00000	99.76335				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30: On 02/11/2024 Spot Bond					0.00000	99.75626				0.00	10,000,000	600,000,000
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>600,000,000</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>10,000,000</b>	<b>600,000,000</b>
CCT01: On 23/06/2023 Spot Bond			8.96500	104.27192	8.96500	104.24693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.26500	105.42129	9.26500	105.39521				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			9.81500	107.15146	9.81500	107.12356				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			11.35500	11.35500	11.35500	97.64021				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.83931				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	101.36360				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	101.45161				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03506				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03891				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.58906				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	106.89016	4.77000	104.11900				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	101.02900				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN344 On 20/12/2023 Spot Bond					0.00000	100.61213				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			8.90500	106.19711	8.90500	106.17197				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	111.00844	8.70700	107.79200				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.71932				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	0.00000				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	103.99308				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	103.09543	10.98000	103.06548				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	106.10800				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	115.17739	6.50000	105.23700				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	101.22100				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	100.62330				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.29086				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>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.28089				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>	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.28089				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			5.37500	150.92840	5.37500	150.87774				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>	
CLN453 On 31/01/2025 Spot Bond			5.81500	149.35143	5.81500	149.29953				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.81500	149.35143	5.81500	149.29953				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.39459				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>	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.39459				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>	
CLN488 On 28/07/2022 Spot Bond			8.15000	99.97767	8.15000	100.00000				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>	
CLN488 On 28/07/2022 Spot Bond					0.00000	101.16026				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	101.16026				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>	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.16026				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			8.55000	106.87251	8.55000	106.84820				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>	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.51629				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	102.51629				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>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.51629				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	100.22336				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>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.22336				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	100.23935				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.82750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.13643				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>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.79474				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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.30946				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>	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.56207				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>	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.62274	9.96000	103.59484				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>	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.39346	10.01000	102.36608				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>	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.24905				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>	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.76221				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>	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.08491				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>	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.50427	9.20000	103.47846				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>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.35301				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.21957				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.07672				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.31338				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	100.76221				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	100.67496				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.06596				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			10.69500	99.44331	10.69500	99.41516				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	99.49055				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	100.01586				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.09131				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	144.73500				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.45678				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			10.16500	103.88646	10.16500	103.85801				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>	
CLN546 On 29/03/2025 Spot Bond			10.21500	102.97895	10.21500	102.95108				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.30500	101.72646	10.30500	101.69868				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	308.76624				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	101.32265				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	101.31052				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	101.20082				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	100.11166				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	126.22800				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	101.38441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.99221	10.19000	102.01306				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.16500	102.10908	10.16500	102.08157				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.68881				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.24646				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.68051				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.92334				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.30983				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			10.39500	100.95316	10.39500	100.92537				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.37363				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.31623				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.72549				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.73665				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.05894				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.37314				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.36057				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.80946				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.06118				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.02331				0.00	0	1,590,000,00
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,590,000,00</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>1,590,000,00</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	103.22964				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.56420				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.62057				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>	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.80997				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>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.55906				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.79500	152.89582	3.79500	123.45515				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	101.37049				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.60046				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	101.18312				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	101.59455				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	100.35034				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	100.76203				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.62057				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	100.62057				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	101.42200				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	104.17526				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	101.34084				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.24756				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.96593				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.06684				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.18707				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.26528	9.32000	102.23984				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.01471				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.03244				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.88008				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.15116				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.27101				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.37981				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	92.26100				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.38412				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.86588				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.04590				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.99986				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.04948				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	2,450,000,00
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,00</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,00</b>
CLN624 On 25/01/2023 Spot Bond					0.00000	100.01667				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			8.11000	100.48130	8.11000	100.45983				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.35286				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.32652				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.82500	59.48976	12.82500	78.31588				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	101.19214				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			10.86500	100.71320	10.86500	100.68377				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.34713				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.15121				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.28502				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.37592				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.02721				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.14210				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.34141				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>	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.57020				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>	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.45593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.04729				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.14750				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.60916				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.18220				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.61019				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.47193				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.01351				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>	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.34141				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>	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.09301				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>	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.34141				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>	
CLN652 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN655 On 22/03/2030 Spot Bond					0.00000	94.11300				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>	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.75209				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.61648				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.14245				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.15300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	109.20300				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.57000				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.29211				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.34508				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.59329				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>	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.78472				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.06890				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.15414				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.47501				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			4.38747	154.54207	4.38747	125.55342				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			4.38747	154.54207	4.38747	125.55423				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	101.50363				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	101.57994				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.60191				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.16612				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	103.55682				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.81764				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	100.57595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59204				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.54247				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.70222				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.70200				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.13777				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.55943				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.61716				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.62332				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.13285				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>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.61520				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.48368				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70( On 28/02/2023 Spot Bond					0.00000	100.92787				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.19277				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.26329				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.69014				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.69733				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.61809				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 11/09/2026 Spot Bond					0.00000	100.73769				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>	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.60277				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>	
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.81488				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.05809				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>	
CLN71 On 11/03/2023 Spot Bond					0.00000	100.64624				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>	
CLN71 On 12/02/2023 Spot Bond					0.00000	101.15272				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.60678				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	100.60678				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.60678				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	79.85281				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	100.67036				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	78.84916				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	79.17180				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	100.88671				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	79.88262				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	100.55761				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	100.55761				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	100.55761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.56765				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.56765				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.56765				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.38406				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.42351				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.06289				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	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>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.68261				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.27518				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.11766				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.72128				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	105.21300				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	91.96112				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.32232				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.54129				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.45140				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	94.70400				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>	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.16562				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.23591				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.61710				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.90924				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.73157				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.37459				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.93980				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.84146				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.03043				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.00017				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.18771				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35280				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.94539				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.66122				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.93980				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.62154				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.82455				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.83326				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.87711				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.02541				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>	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.15963				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	99.90652				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			6.83000	6.83000	6.83000	120.78109				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.10602				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.32679				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.91954				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.91899				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.66292				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.90867				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.91628				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 31/01/2027 Spot Bond					0.00000	99.91508				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>	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.49832				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.53662				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	100.49832				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.40112				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	104.26480				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	99.90883				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.01600				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	99.90883				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.81206				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	99.90883				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	99.90883				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	100.49838				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	99.90883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.90898				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.90801				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	99.90801				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.19273				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.16648				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.91867				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.06930				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.90758				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.20076				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.91519				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	100.56174				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 18/04/2028 Spot Bond			9.47000	96.38037	9.47000	96.35601				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.56664				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 21/07/2025 Spot Bond					0.00000	100.00970				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 01/10/2022 Spot Bond					0.00000	100.57482				0.00	0	2,210,000.00
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,210,000.00</b>
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	<b>2,210,000.00</b>
CLN814 On 04/10/2022 Spot Bond					0.00000	100.46403				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 04/10/2022 Spot Bond					0.00000	100.46403				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 31/01/2025 Spot Bond					0.00000	99.90883				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 31/07/2025 Spot Bond					0.00000	99.90906				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2027 Spot Bond					0.00000	99.90758				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2030 Spot Bond					0.00000	99.91956				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>	

Contract Details	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 CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.90906				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>	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.49838				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.90906				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.90906				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>	
CLN82 On 31/07/2027 Spot Bond					0.00000	99.90872				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	99.90906				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>	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.36206				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>	
CLN82 On 31/01/2025 Spot Bond					0.00000	99.90883				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>	
CLN83 On 31/07/2026 Spot Bond					0.00000	99.85856				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>	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.86147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.90872				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	99.85987				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.91128				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.91142				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.91142				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.91133				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.81999				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.62108				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.45900				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.37900				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>	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.94100				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	96.84600				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	100.56462				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.46191				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>	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.45316				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.53958				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.53957				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.53922				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 31/07/2025 Spot Bond					0.00000	99.90209				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.59984				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.36469				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.37407				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.28163				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.29044				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.27672				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.64684				0.00	0	260,000,00
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	86.12755				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2029 Spot Bond					0.00000	99.92182				0.00	0	
<b>Total CLN859 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN859</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.01187				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.09102				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.07744				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.14220				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond					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 CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.15356				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	99.92187				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.52000	103.92102	9.52000	103.89462				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.43500	101.19401	11.43500	101.16327				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			10.61000	100.65456	10.61000	100.62613				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			8.98500	102.96984	8.98500	102.94511				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			13.22500	91.40080	13.22500	91.36882				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.81500	91.61636	11.81500	91.58763				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			11.35000	11.35000	11.35000	99.69966				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	100.91296				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	99.97679				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.12597				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	102.56005				0.00	0	1,510,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,510,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>1,510,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.56500	10.56500	10.56500	101.69076				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.10571				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.46814				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	100.63185				0.00	0	
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.63886				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.36891				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	100.38260				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			8.40000	105.07284	8.40000	105.04897				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.28258	100.00000	70.12533				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.28258	100.00000	70.12533				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.05000	105.20851	9.05000	105.18278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.29831	9.69000	104.27105				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.29831	9.69000	104.27105				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			10.76500	95.17257	10.76500	95.14501				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			11.81000	96.82302	11.81000	96.79234				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	104.47969	10.10000	104.45125				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.47969	10.10000	104.45125				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>	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.99842				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.04541				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>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.99393				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	99.37441				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.91021				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.03302				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.75428				0.00	0	4,100,000.00



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 DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
DVFB21 On 31/05/2024 Spot Bond					0.00000	99.69651				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>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.29267				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	99.92783				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>	
DVFB21 On 31/01/2025 Spot Bond					0.00000	98.15089				0.00	30,000,000	4,190,000.00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>4,190,000.00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>30,000,000</b>	<b>4,190,000.00</b>
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.92455				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>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.83296				0.00	500,000,000	500,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000.00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.17189				0.00	0	510,000.00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000.00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>510,000.00</b>
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.79534				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	100.82440				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			8.46000	105.90673	8.46000	105.88289				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			5.36100	114.98246	5.36100	114.94419				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.09500	101.47631	5.09500	101.44303				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	142.77922	2.25000	142.74340				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.99000	147.37565	4.99000	147.32805				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			5.11000	131.08783	5.11000	131.04506				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			5.09000	126.13001	5.09000	126.08864				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.18100	116.18295	5.18100	116.14474				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.06500	103.80289	5.06500	103.76892				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	142.77922	2.25000	142.74340				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	163.58933				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	160.94449				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>	

Contract Details	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 ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN00€ On 09/06/2025 Spot Bond					0.00000	124.91685				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	124.01280				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>	
ELN00€ On 28/07/2025 Spot Bond					0.00000	121.18550				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>	
ELN01€ On 19/08/2025 Spot Bond					0.00000	112.63786				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>	
ELN01€ On 15/04/2024 Spot Bond					0.00000	108.56821				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>	
ELN01€ On 21/05/2024 Spot Bond					0.00000	110.32063				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>	
ELN01€ On 09/12/2024 Spot Bond					0.00000	91.28616				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>	
ELN01€ On 17/02/2023 Spot Bond					0.00000	92.95900				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	98.11060				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>	
ELN01€ On 12/05/2023 Spot Bond					0.00000	100.86618				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>	
ELN01€ On 02/04/2027 Spot Bond					0.00000	101.71365				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			10.87500	101.02139	10.87500	100.99232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			12.71000	12.71000	12.71000	93.38370				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			12.76000	12.76000	12.76000	97.47888				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			10.96500	10.96500	10.96500	99.92740				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			10.96500	10.96500	10.96500	99.47402				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			12.67500	12.67500	12.67500	69.24423				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			12.02000	12.02000	12.02000	97.06728				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			12.67500	12.67500	12.67500	90.67756				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF01€ On 04/06/2023 Spot Bond					0.00000	101.39573				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	100.82456				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	100.73512				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	100.79421				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	99.78981				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	101.00027				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.06670				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.87299				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.71680				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>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.23098				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>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.66306				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>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.44229				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.33848				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.07183				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.92152				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.54339				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EQT007</b>									<b>0.00</b>	<b>0</b>	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.24383			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	101.21566			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	101.41220			0.00	0	400,000,00
<b>Total EQT010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For EQT010</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.21103			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>	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.27015			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>	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.24050			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>	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.29963			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>	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.26254			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>	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.13693			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>	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.24078			0.00	0	1,000,000,00
<b>Total ERS3C9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ERS3C9</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ERSA28 On 17/05/2025 Spot Bond					0.00000	101.17174			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>	
ERSA29 On 17/05/2027 Spot Bond					0.00000	101.23085			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.76000	101.12991	7.76000	101.10921				0.00	0	1,500,000,00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.06528	10.00000	100.03915				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			9.96500	96.12743	9.96500	96.10189				0.00	0	2,659,274,40
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,659,274,40</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,659,274,40</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.51354	7.85000	102.49197				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			12.29000	74.10856	12.13500	74.82368				0.00	0	987,386,50
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>987,386,50</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>987,386,50</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.75839	7.50000	102.73783				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			12.62500	72.41541	12.44500	73.37472				0.00	0	1,090,605,30
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,090,605,30</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>1,090,605,30</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.18420	8.50000	102.16096				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	102.11263				0.00	82,100,000	523,300,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>82,100,000</b>	<b>523,300,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>82,100,000</b>	<b>523,300,00</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
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.79225				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	101.19602				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	101.21944				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	101.23092				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	99.98028				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.16848				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.83888				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.83026				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.15977				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.23187				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.24990				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.02783				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.25949				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	104.46712				0.00	660,000,000	330,300,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,300,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,300,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.01360				0.00	0	710,300,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,300,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>710,300,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.91160				0.00	0	700,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.54500	103.57080	9.54500	103.54442				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	104.47541				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.10430				0.00	2,000,000,000	4,000,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>4,000,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>4,000,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.46500	98.19467	9.46500	98.16986				0.00	0	200,00
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	101.15665				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			1.75000	326.59612	1.75000	326.51880				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	160.92144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.78000	213.42460	3.78000	213.36240				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			4.40000	4.40000	4.40000	112.78101				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.04600	5.04600	5.04600	226.87383				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.27100	98.13206	5.27100	98.09955				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.13500	99.83244	5.13500	99.79980				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			8.67000	8.67000	8.67000	82.84898				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			8.72000	8.72000	8.72000	81.95476				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	156.03605				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.44219				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	102.60128				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.17761				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.94829				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	101.15118				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	100.69036				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	120.11239				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	101.73589				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.62258				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.93202				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.60475				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.25103				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.27098				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.09983				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	100.97529				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.15567				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.21666				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	102.30494				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.01261				0.00	0	320,000,00
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
FRC30 On 31/05/2024 Spot Bond					0.00000	102.22832				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.59232				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.67785				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.74180				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 13/10/2026 Spot Bond					0.00000	94.83339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.76946				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>	
FRC316 On 31/07/2034 Spot Bond					0.00000	99.97903				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>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.66961				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.74152				0.00	0	100,000,00
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC319 On 20/12/2024 Spot Bond					0.00000	100.86321				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.68485				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.32427				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.01299				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	100.36790				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	101.04773				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	101.33789				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.10325				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>	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.45748				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>	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.27875				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>	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.13063				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>	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.49798				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.87336				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.59689				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.11735				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.79486				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.11108				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.29282				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.02582				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2022 Spot Bond					0.00000	99.98030				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.10624				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.10597				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.22608				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2022 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>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.08273				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.04785				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.04617				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>	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.52337				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>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.10440				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.97871				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.40763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.78414				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.79712				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.15862				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.98806				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>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.17880				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>	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.68745				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.69239				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.02259				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>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.02235				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>	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.73785				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.25559				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	100.89792				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>	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.89286				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>	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.61485				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>	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.69508				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>	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.69521				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.13100				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>	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.13100				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.12785				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.12785				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>	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.86746				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>	
FRC389 On 30/04/2027 Spot Bond					0.00000	99.97692				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>	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.02455				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	99.91341				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>	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.91749				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.51570				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.57061				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/01/2027 Spot Bond					0.00000	99.97688				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.99403				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>			8.33000	8.33000	8.33000	100.62926				<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2023 Spot Bond										0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.00321				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.01435				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.06556				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>			10.50000	10.50000	10.50000	100.25059				<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond										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	100.96761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.85656				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>	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.41739				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>	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.26455				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>	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.40492				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>	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.20303				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>	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.78062				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>	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.81552				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC409 On 30/04/2027 Spot Bond					0.00000	99.97692				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 30/04/2025 Spot Bond					0.00000	99.97495				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.99908				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	99.97368				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC414 On 31/05/2027 Spot Bond					0.00000	100.91174				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.75532				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC416 On 20/06/2027 Spot Bond					0.00000	97.13587				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC417 On 30/04/2025 Spot Bond					0.00000	99.97495				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.67353				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 30/04/2029 Spot Bond					0.00000	99.97390				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC420 On 30/04/2026 Spot Bond					0.00000	99.97692				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.50965				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.44963				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.44963				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.27418				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 31/07/2025 Spot Bond					0.00000	99.97682				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC425</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.73500	107.71185	4.73500	107.67779				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.94500	116.32393	4.94500	116.28625				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	100.19862				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	100.30124				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	101.41061				0.00	1,150,000,000	2,370,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>1,150,000,000</b>	<b>2,370,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>1,150,000,000</b>	<b>2,370,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.65771				0.00	10,000,000	1,260,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>1,260,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>10,000,000</b>	<b>1,260,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.90102				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.31503				0.00	0	2,000,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRJ27S On 20/04/2024 Spot Bond					0.00000	99.99960				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.07340				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.90317				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	100.00286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.53267				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>	
FRS10 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	107.37159				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>	
FRS10 On 31/01/2038 Spot Bond			4.91500	4.91500	4.91500	116.71715				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.69010				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.05500	114.75985	5.05500	114.72233				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.05100	226.84514	5.05100	226.77129				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.19500	112.80503	5.19500	112.76772				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.08100	5.08100	5.08100	226.15727				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.52500	157.78451	3.52500	157.73945				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.34840	3.70500	109.31663				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.99500	115.60987	4.99500	115.57228				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS12( On 07/12/2033 Spot Bond			5.20100	223.79469	5.20100	223.72095			0.00	0	
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			5.25100	222.78877	5.25100	222.71509			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			3.05500	159.58630	3.05500	159.54274		122,200,000,000.00		40,000,000	20,000,00
<b>Total FRS122 SPOT</b>								<b>122,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For FRS122</b>								<b>122,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
FRS12( On 07/12/2033 Spot Bond			5.28100	222.18783	5.28100	222.11416			0.00	0	
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			5.19500	112.80503	5.19500	112.76772			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			4.39000	206.83657	4.39000	206.77291			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			5.94500	102.98244	5.94500	102.94632			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			4.28000	208.00710	4.28000	207.94370			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			4.34000	207.36768	4.34000	207.30415			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			5.79100	212.26287	5.79100	212.18961			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			5.89500	103.60467	5.89500	103.56846			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			5.19500	5.19500	5.19500	112.76772			0.00	0	
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.17500	113.08186	5.17500	113.04452				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.15000	209.40029	4.15000	209.33719				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.56100	216.67157	5.56100	216.59811				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.28000	208.00710	4.28000	207.94370				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.28000	208.00710	4.28000	207.94370				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.68100	214.51640	3.68100	214.45447				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.82500	156.64737	3.82500	156.60135				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.63000	204.30886	4.63000	204.24469				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.67000	203.89105	4.67000	203.82679				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.79500	156.76064	3.79500	156.71472				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>	
FRS151 On 31/03/2028 Spot Bond			4.14500	209.45408	4.14500	209.39101				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>	
FRS152 On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	203.72245				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.75286				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	100.05001				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	100.06502				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	100.61543				0.00	385,900,000	101,900,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>385,900,000</b>	<b>101,900,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>385,900,000</b>	<b>101,900,000</b>
FRS18(On 27/09/2025 Spot Bond					0.00000	100.51558				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	169.78592				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	136.94547				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	182.04095				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	151.11675				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	101.28339				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS199 On 05/08/2025 Spot Bond					0.00000	101.45573				0.00	400,700,000	105,500,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>400,700,000</b>	<b>105,500,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>400,700,000</b>	<b>105,500,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	101.32112				0.00	274,600,000	72,700,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>274,600,000</b>	<b>72,700,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>274,600,000</b>	<b>72,700,000</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	101.11842				0.00	401,200,000	105,500,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>401,200,000</b>	<b>105,500,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>401,200,000</b>	<b>105,500,000</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	100.14048				0.00	146,500,000	39,800,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>146,500,000</b>	<b>39,800,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>146,500,000</b>	<b>39,800,000</b>
FRS209 On 18/11/2024 Spot Bond					0.00000	101.14379				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS220 On 20/12/2024 Spot Bond					0.00000	100.53550				0.00	0	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
<b>Total FRS224 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 FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.59689				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.30254				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	119.30151				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	105.41872				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.46178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.22577				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.06259				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.30762				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	102.92950				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>	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.12074				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>	
FRS246 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>	
FRS248 On 22/02/2024 Spot Bond					0.00000	95.66555				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>	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.88756				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>	
FRS255 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>	
FRS257 On 23/01/2024 Spot Bond					0.00000	110.06529				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>	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.73267				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 28/02/2031 Spot Bond					0.00000	101.25196				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.48918				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 22/06/2026 Spot Bond					0.00000	111.51850				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.49304				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>	
FRS269 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>	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.48994				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>	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.08197				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>	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.62168				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.82541				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.07327				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.52108				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			10.55000	10.55000	10.55000	98.07502				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			10.55000	10.55000	10.55000	98.07502				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.01494				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.49695				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/01/2030 Spot Bond			11.92900	11.92900	11.92900	87.64993				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>	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.86876				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond					0.00000	89.64707				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond					0.00000	94.42149				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	100.61991				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>	
FRS298 On 12/05/2023 Spot Bond					0.00000	101.75721				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>	
FRS299 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>	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.24757				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>	
FRS301 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>	
FRS302 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>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.30983				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	99.97692				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 31/07/2022 Spot Bond					0.00000	99.96930				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	327.76306				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	329.00036	1.19000	328.92749				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	328.88425				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	101.42544				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			4.89500	107.60806	4.89500	107.57357				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			4.57100	70.10235	4.57100	113.61462				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			2.94500	2.94500	2.94500	159.96840				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			3.22500	3.22500	3.22500	158.88761				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	324.34655				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			7.69000	7.69000	7.69000	103.18202				0.00	0	57,500,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>57,500,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>57,500,00</b>
FRX24 On 10/12/2024 Spot Bond			8.70500	105.70628	8.70500	105.68167				0.00	0	107,500,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,500,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>107,500,00</b>
FRX25 On 26/07/2025 Spot Bond			8.71500	102.75295	8.71500	102.72913				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			9.09500	104.44595	9.09500	104.42057				0.00	0	3,687,857,50
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,687,857,50</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>3,687,857,50</b>
FRX27 On 07/03/2027 Spot Bond			9.58500	106.17907	9.58500	106.15207				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			9.47500	102.97888	9.47500	102.95297				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.82500	99.55569	9.82500	99.52930				0.00	0	180,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.53500	98.38662	10.53500	98.35871				0.00	0	1,635,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,635,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>1,635,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.80500	101.73339	10.80500	101.70415				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.71500	72.96736	11.71500	72.94467				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.35334				0.00	400,000,000	200,000,00
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For FS6A3</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.13584				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.08872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.12073				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.13014				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	99.98874				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	99.99533				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	99.99860				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	99.89926				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	101.02708				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.11418				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.26169				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.06233				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.10432				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48538				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.00000	116.74072	4.00000	116.70602				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.15789				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.02900	105.24816	8.02900	105.22552				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.26149				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			7.97500	105.89128	7.97500	105.86865				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	100.05246				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	100.95660				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	100.99114				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	101.75331				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.35604				0.00	0	
<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	100.42824				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.77313				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.23201				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	100.95404				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.13660				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	100.45569				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	100.89026				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	100.48868				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.39066				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	99.92434				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	101.15813				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.37782				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	101.60640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.42114				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.76143				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.43832				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	100.71823				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	100.75349				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	101.08633				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	100.43927				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	101.81028				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	101.15285				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	100.57922				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.36532				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.93362				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	100.45126				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.47113				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	100.84154				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	100.76014				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	100.39210				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	100.38454				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	100.41866				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			2.07000	325.23327	2.07000	325.15346				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			2.25000	2.25000	2.25000	333.95798				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			11.02000	100.85793	11.02000	100.82804				0.00	0	
<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			4.88500	79.33645	4.88500	109.00561				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.95500	82.93708	11.95500	82.91047				0.00	0	4,081,179,50
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,081,179,50</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,081,179,50</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.21402	100.00000	9.19340				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.98500	82.15231	11.98500	82.12589				0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.21104	100.00000	9.19042				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>	
HWF12 On 29/07/2022 Spot Bond					0.00000	99.98445				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.96213				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			2.37000	162.25728	2.37500	162.19634			577,599,980,000,000.00	665,654,000,000	699,340,654,80	
<b>Total I2025 SPOT</b>									<b>7,599,980,000,000.00</b>	<b>665,654,000,000</b>	<b>699,340,654,80</b>	
<b>Total For I2025</b>									<b>7,599,980,000,000.00</b>	<b>665,654,000,000</b>	<b>699,340,654,80</b>	
I2029 On 31/03/2029 Spot Bond			3.57000	118.68107	3.53000	118.93842			651,805,744,800,000.00	182,578,640,000	259,578,197,10	
<b>Total I2029 SPOT</b>									<b>1,805,744,800,000.00</b>	<b>182,578,640,000</b>	<b>259,578,197,10</b>	
<b>Total For I2029</b>									<b>1,805,744,800,000.00</b>	<b>182,578,640,000</b>	<b>259,578,197,10</b>	
I2033 On 28/02/2033 Spot Bond			4.20000	113.14602	4.23500	112.74696			272,156,260,760,000.00	302,894,347,800	495,043,947,10	
<b>Total I2033 SPOT</b>									<b>2,156,260,760,000.00</b>	<b>302,894,347,800</b>	<b>495,043,947,10</b>	
<b>Total For I2033</b>									<b>2,156,260,760,000.00</b>	<b>302,894,347,800</b>	<b>495,043,947,10</b>	
I2038 On 31/01/2038 Spot Bond			4.27000	126.49155	4.29500	126.05816			263,249,770,000,000.00	61,651,000,000	565,519,173,20	
<b>Total I2038 SPOT</b>									<b>3,249,770,000,000.00</b>	<b>61,651,000,000</b>	<b>565,519,173,20</b>	
<b>Total For I2038</b>									<b>3,249,770,000,000.00</b>	<b>61,651,000,000</b>	<b>565,519,173,20</b>	
I2046 On 31/03/2046 Spot Bond			4.27100	115.12752	4.27100	115.09247			328,542,404,000,000.00	76,924,000,000	513,693,086,70	
<b>Total I2046 SPOT</b>									<b>8,542,404,000,000.00</b>	<b>76,924,000,000</b>	<b>513,693,086,70</b>	
<b>Total For I2046</b>									<b>8,542,404,000,000.00</b>	<b>76,924,000,000</b>	<b>513,693,086,70</b>	
I2050 On 31/12/2050 Spot Bond			4.24500	117.04157	4.23500	117.22120			142,521,630,000,000.00	33,574,000,000	494,295,919,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2050 SPOT</b>										<b>12,521,630,000,000.00</b>	<b>33,574,000,000</b>	<b>494,295,919,70</b>
<b>Total For I2050</b>										<b>12,521,630,000,000.00</b>	<b>33,574,000,000</b>	<b>494,295,919,70</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	101.20081				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	101.24448				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	325.87112	1.92000	325.79248				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	101.47905				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.27574				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.26852				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	100.69425				0.00	400,000,000	200,000,00
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.14157				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.15101				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	102.44974				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	99.76797				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.69622				0.00	323,600,000	86,100,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>323,600,000</b>	<b>86,100,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>323,600,000</b>	<b>86,100,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	101.09721				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	100.60267				0.00	473,200,000	123,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>473,200,000</b>	<b>123,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>473,200,000</b>	<b>123,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.35026				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	100.95250				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	100.98736				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	101.00710				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	99.97248				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.39711				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.43161				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	101.80099				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.12978				0.00	1,390,000,000	2,730,000,000
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>1,390,000,000</b>	<b>2,730,000,000</b>
<b>Total For IBL162</b>										<b>0.00</b>	<b>1,390,000,000</b>	<b>2,730,000,000</b>
IBL163 On 13/04/2026 Spot Bond					0.00000	100.13702				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	101.30940				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	101.16406				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.15207				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.02040				0.00	30,000,000	1,470,000,000
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>1,470,000,000</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>30,000,000</b>	<b>1,470,000,000</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	101.00911				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.24370				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.70326				0.00	1,320,000,000	2,590,000,000
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>2,590,000,000</b>
<b>Total For IBL190</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>2,590,000,000</b>
IBL191 On 10/09/2026 Spot Bond					0.00000	100.72611				0.00	1,740,000,000	3,410,000,000
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>1,740,000,000</b>	<b>3,410,000,000</b>
<b>Total For IBL191</b>										<b>0.00</b>	<b>1,740,000,000</b>	<b>3,410,000,000</b>
IBL192 On 08/10/2026 Spot Bond					0.00000	100.22755				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	100.01259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.54207				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	101.34640				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	101.33036				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	100.85558				0.00	100,000,000	750,000,00
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>750,000,00</b>
<b>Total For IBL200</b>										<b>0.00</b>	<b>100,000,000</b>	<b>750,000,00</b>
IBL201 On 02/12/2026 Spot Bond					0.00000	100.88227				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	99.28574				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.88959				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	100.85000				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.71783				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	100.81039				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	99.92413				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	99.91724				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	101.09821				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	100.98479				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	100.98479				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	100.98479				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	100.98479				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	100.70877				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	100.61031				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	100.54571				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.36056				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	100.41496				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	100.44531				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.14824				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	101.64326				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	101.39268				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	101.62293				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.03097				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.81912				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.73370				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	100.84654				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.75553				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	100.77975				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	100.58170				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	100.81667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.42405				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.44379				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.54383				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.59693				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.41894				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.10331				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.05905				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond			11.26500	98.50106	11.26500	95.10225				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		480,000,000,000,000.00		4,800,000,000	4,800,000,000	
<b>Total IBL241 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>4,800,000,000</b>	<b>4,800,000,000</b>	
<b>Total For IBL241</b>								<b>10,000,000,000,000.00</b>		<b>4,800,000,000</b>	<b>4,800,000,000</b>	
IBL242 On 27/07/2023 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 IBL242 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 IBL242</b>								<b>10,000,000,000,000.00</b>		<b>4,000,000,000</b>	<b>4,000,000,000</b>	
IBL60 On 17/02/2024 Spot Bond			8.57000	106.98070	8.57000	106.95591				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			6.94000	102.69391	6.94000	102.67482				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.18492				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			10.00500	100.76407	10.00500	100.73734				0.00	0	4,878,800,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,878,800,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>4,878,800,00</b>
IDCG08 On 13/05/2030 Spot Bond			11.31000	102.14336	11.31000	102.10580				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			10.58500	102.29924	10.58500	102.27041				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.66271				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.61536				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.21461				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>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.31673				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.40411				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>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.63705				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.05104				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG2 On 29/01/2027 Spot Bond					0.00000	96.41519				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>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.68047				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			9.31500	99.91013	9.31500	99.88528				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	105.10624				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	102.92420				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.34812				0.00	880,000,000	440,000,000
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.88982				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	105.97374				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.11222				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	101.19043				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	100.58750				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	100.50142				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.55828				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	101.38668				0.00	40,400,000	10,100,00
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>40,400,000</b>	<b>10,100,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>40,400,000</b>	<b>10,100,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.10580				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	101.31064				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.33221				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	100.78945				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	99.24829				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	100.39442				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	100.73150				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	101.07137				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	101.31953				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			4.94000	201.09635	4.94000	201.03153				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	103.95353				0.00	540,000,000	440,000,000
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>440,000,000</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>540,000,000</b>	<b>440,000,000</b>
IV19A On 31/03/2028 Spot Bond			4.84000	202.12624	4.84000	202.06164				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	101.41712				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>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.36929				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.13033				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.23489				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	100.82904				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.06914				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>	

Contract Details	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 IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.05077				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	100.88229				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.22105				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	101.19793				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.73856	7.40000	100.71873				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	101.30770				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.32528				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	99.96040	7.23000	99.94116				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.51177				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	103.03102	7.45000	103.01013				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	100.95111				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			7.39000	103.00677	7.39000	102.98606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.12612				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.08380				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	99.98121				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>	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.95782				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	100.83850				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	100.55106				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	99.99979				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			7.80000	7.80000	7.80000	102.39798				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			8.50000	8.50000	8.50000	101.19838				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.03772				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	99.99999				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.09229			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	102.24082	8.45000	102.21770			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	98.68341	7.20000	100.88810			0.00	0	
<b>Total IVC217 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>									<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.34050			0.00	0	
<b>Total IVC221 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>									<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.83179			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			6.20000	6.20000	6.20000	99.35866			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>	
IVZ101 On 04/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.79885			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			5.45000	5.45000	5.45000	5.45000			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>	
IVZ103 On 28/07/2022 Spot Bond			6.15000	6.15000	6.15000	99.94948			0.00	0	
<b>Total IVZ103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ103</b>									<b>0.00</b>	<b>0</b>	
IVZ105 On 13/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		130,000,000,000,000.00	1,300,000,000	1,300,000,000	
<b>Total IVZ105 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>1,300,000,000</b>	<b>1,300,000,000</b>	
<b>Total For IVZ105</b>								<b>10,000,000,000,000.00</b>	<b>1,300,000,000</b>	<b>1,300,000,000</b>	
IVZ106 On 25/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
<b>Total IVZ106 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For IVZ106</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	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 JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM00: On 05/07/2023 Spot Bond					0.00000	100.74712				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>	
KAP01: On 01/12/2022 Spot Bond					0.00000	101.31116				0.00	44,400,000	11,100,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>44,400,000</b>	<b>11,100,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>44,400,000</b>	<b>11,100,00</b>
KAP01: On 19/07/2024 Spot Bond					0.00000	100.02662				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>	
KAP01: On 01/11/2024 Spot Bond					0.00000	99.71028				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.03891				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.30103				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>	
KAP01: On 28/07/2024 Spot Bond					0.00000	99.99981				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>	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.70546				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>	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.70778				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>	
KAP02: On 18/02/2025 Spot Bond					0.00000	101.27609				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.86110				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.16400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.17412				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>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.27021				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			10.06500	117.01881	10.06500	116.98759				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>	
LGL06 On 04/10/2022 Spot Bond			8.36000	103.51153	8.36000	103.48819				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	100.61083				0.00	0	3,960,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,960,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>3,960,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.60668				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.55788				0.00	500,000,000	1,010,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,010,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,010,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.33440				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	103.97256				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>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.06106				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.06583				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.05550				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.18661				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	101.21484				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	100.43237				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.14173				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.10124				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.60352				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	100.85822				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.09957				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	101.06754				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	100.01777				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.83244				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.41510				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	100.76717				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.07015				0.00	0	1,000,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84985				0.00	0	500,000,00
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.39872				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			9.31500	9.31500	9.31500	110.32627				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			7.87900	105.11234	7.87900	105.08973				0.00	0	3,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>3,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.40044				0.00	0	810,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.54909				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	101.74900				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			9.96500	98.87823	9.96500	98.85196				0.00	0	200,00
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.19046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.21500	90.82427	10.21500	93.07699				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	101.08110				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			10.70000	98.45624	10.70000	98.42836				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>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.41553				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>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.19671				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.56591				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	102.33455				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	102.13667				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	101.91137				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.23199				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	101.46417				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	101.99557				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	101.82891				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.07411				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			9.91000	95.24743	9.91000	95.22198				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	99.97714				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.31822				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.88749				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.43882				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.17664				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	101.22463				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	101.61078				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>	
MWAR( On 22/11/2022 Spot Bond					0.00000	101.17810				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/11/2023 Spot Bond					0.00000	101.25008				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>	
MWAR1 On 22/02/2024 Spot Bond					0.00000	101.24999				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>	
MWAR1 On 22/11/2024 Spot Bond					0.00000	101.23198				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/05/2025 Spot Bond					0.00000	101.14333				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.54896				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	100.70059				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	100.82927				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	100.94744				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			8.09000	101.58571	8.09000	101.56375				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.45000	101.44383	8.45000	101.42063				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			10.84500	98.84911	10.84500	98.82027				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.33968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.98144				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	100.06898				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	100.07095				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.98152				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	100.65518				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.01500	106.05999	8.01500	106.03735				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			8.76500	105.85471	8.76500	105.82963				0.00	0	175,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
NBK17 On 22/04/2026 Spot Bond			9.50000	104.02229	9.50000	103.99591				0.00	0	160,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
NBK20 On 01/06/2026 Spot Bond			9.50000	104.33076	9.50000	104.30430				0.00	0	20,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NBK21 On 21/07/2027 Spot Bond			9.75500	103.61276	9.75500	103.58594				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			7.35000	102.69812	7.35000	102.67791		165,375,000,000,000.00		22,500,000,000	7,500,000,00	
<b>Total NBK22A SPOT</b>								<b>165,375,000,000,000.00</b>		<b>22,500,000,000</b>	<b>7,500,000,00</b>	
<b>Total For NBK22A</b>								<b>165,375,000,000,000.00</b>		<b>22,500,000,000</b>	<b>7,500,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/ On 19/11/2025 Spot Bond			8.44300	108.38920	8.44300	108.36485				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			9.48500	108.01855	9.48500	107.99135				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			7.77000	7.77000	7.77000	106.27245				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.32486				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	60.08975	100.00000	59.95748				0.00	0	1,500,000,00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	102.25630				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			9.38000	107.92165	9.38000	107.89477				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/ On 02/08/2023 Spot Bond			7.40300	102.38681	7.40300	102.36625				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29/ On 31/07/2026 Spot Bond			8.88500	105.28814	8.88500	105.26285				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/ On 20/02/2024 Spot Bond			8.04000	106.45256	8.04000	106.42939				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31/ On 09/11/2023 Spot Bond			7.85000	103.91396	7.85000	103.89222				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.77470				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.13150				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.68069				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			11.64000	11.64000	11.64000	78.03818				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.48576				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.17921				0.00	780,000,000	390,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.49156				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	101.84534				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.27226				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.50084				0.00	0	250,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	102.00558				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	101.59194				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.73439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.62254				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>	
NBK55 On 01/08/2022 Spot Bond					0.00000	99.93810				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.20393				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.03542				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.31664				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.16299				0.00	3,110,000,000	6,170,000,000
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>3,110,000,000</b>	<b>6,170,000,000</b>
<b>Total For NBK59</b>										<b>0.00</b>	<b>3,110,000,000</b>	<b>6,170,000,000</b>
NBK56 On 24/02/2025 Spot Bond					0.00000	101.09543				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.42378				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.11752				0.00	400,000,000	200,000,000
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK62</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK56 On 15/04/2028 Spot Bond					0.00000	100.58613				0.00	0	
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61819				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
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			10.81000	103.54532	10.81000	103.51570			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	100.61303			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			10.46500	103.74356	10.46500	103.71481			0.00	0	
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61819			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	100.62629			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	100.63660			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	100.76118			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	100.76118			0.00	0	
<b>Total NDAL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>									<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.26952			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	101.78041			0.00	0	
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.20990			0.00	0	510,000,00

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 NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.07613				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.24310				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	105.56815				0.00	163,700,000	844,500,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>163,700,000</b>	<b>844,500,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>163,700,000</b>	<b>844,500,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.62447				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	100.48211				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>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.53772				0.00	0	300,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>300,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.65718				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.78238				0.00	0	400,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>400,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.40892				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	106.30663				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	105.69699				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 <sup>l</sup> On 08/09/2026 Spot Bond					0.00000	105.05769				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 <sup>l</sup> On 04/11/2026 Spot Bond					0.00000	101.91589				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 <sup>l</sup> On 27/12/2026 Spot Bond					0.00000	100.64229				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 <sup>l</sup> On 23/04/2027 Spot Bond					0.00000	99.99487				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	103.30750				0.00	0	290,000,0€
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,0€</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,0€</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.91853				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	105.76020				0.00	100,000,000	3,600,000,0€
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>3,600,000,0€</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>100,000,000</b>	<b>3,600,000,0€</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.40124				0.00	1,000,000,000	750,000,0€
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>750,000,0€</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>750,000,0€</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	105.43451				0.00	2,400,000,000	1,200,000,0€
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,0€</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,0€</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	104.23938				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	102.36202				0.00	0	43,000,0€
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>43,000,0€</b>
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	<b>43,000,0€</b>
NI202 On 07/12/2033 Spot Bond			5.25100	5.25100	5.25100	222.71509				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	214.79772				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			3.13000	3.13000	3.13000	159.25332				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			4.40000	4.40000	4.40000	112.78101				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.04500	5.04500	5.04500	114.86346				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			3.23500	3.23500	3.23500	158.84917				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	262.68787	3.45000	262.61362				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			3.03500	3.03500	3.03500	159.62003				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			3.29500	3.29500	3.29500	218.77406				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			3.44000	217.20110	3.44000	217.13981				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.06500	89.47871	5.06500	114.58139				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	100.60316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.62583				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	100.16188				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>	
NN02 On 24/07/2023 Spot Bond					0.00000	148.19328				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.70810				0.00	298,300,000	79,400,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>298,300,000</b>	<b>79,400,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>298,300,000</b>	<b>79,400,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.04565				0.00	422,700,000	111,500,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>422,700,000</b>	<b>111,500,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>422,700,000</b>	<b>111,500,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.81927				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.17738				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.73759				0.00	431,700,000	113,200,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>431,700,000</b>	<b>113,200,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>431,700,000</b>	<b>113,200,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	124.44439				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	98.96450				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.19602				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	99.40921				0.00	528,000,000	137,900,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>528,000,000</b>	<b>137,900,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>528,000,000</b>	<b>137,900,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	154.28171				0.00	8,352,240,000	4,176,120,000
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>8,352,240,000</b>	<b>4,176,120,000</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>8,352,240,000</b>	<b>4,176,120,000</b>
NN046 On 13/05/2027 Spot Bond					0.00000	101.49625				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	154.06256				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	146.53112				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	100.74630				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	128.74826				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.93449				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	86.53008				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	94.91607				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	100.78299				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.62887				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	102.00179				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	100.34427				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.33271				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	101.08969				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	100.63916				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	100.72633				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	100.63916				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	100.15003				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	100.22202				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	100.02248				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	99.72738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.63757				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>	
NNF01 On 12/06/2025 Spot Bond					0.00000	93.55851				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	121.92000				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	114.04000				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	124.21000				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	122.36000				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	120.57600				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	115.23490				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	89.41895				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	115.23490				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 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	89.80783				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	91.40383				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.27800				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	104.16570				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	99.92325				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	100.77288				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	100.55073				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>	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 28/10/2022 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 NNF085 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</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 NNF085</b>										10,000,000,000,000.00	10,000,000,000	10,000,000,000
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.45104				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	88.46565				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	101.15326				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.16925				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.09235				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.92201				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	109.79083				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.24127				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	101.18191				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.00273				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	111.59921				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.02962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.45000	103.86473	8.45000	103.84121				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			2.35000	207.09113	2.35000	207.03873				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.57500	104.91107	11.57500	104.87882				0.00	0	439,471,90
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>439,471,90</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>439,471,90</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	14.47460	100.00000	14.44256				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.67523				0.00	0	300,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	101.58727				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	100.68388				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	100.69234				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	100.53257				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	99.99981				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC34 On 26/02/2025 Spot Bond					0.00000	101.16370				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	100.67568				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	101.55553				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			8.76500	108.97136	8.76500	108.94595				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			8.03500	104.37014	8.03500	104.34741				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			9.14000	110.09769	9.14000	110.07095				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.34480				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	104.31237				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	100.86339				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	100.51182				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	101.13204				0.00	200,000,000	200,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.78130				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.48882				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.48024				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.07098				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.26551				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.05103				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.15500	105.85046	9.06500	106.15488			995,853,617,074,500.00	2,511,835,457,900	1,759,268,492,70	
<b>Total R186 SPOT</b>									<b>15,853,617,074,500.00</b>	<b>511,835,457,900</b>	<b>759,268,492,70</b>	
<b>Total For R186</b>									<b>15,853,617,074,500.00</b>	<b>511,835,457,900</b>	<b>759,268,492,70</b>	
R197 On 07/12/2023 Spot Bond			0.84000	330.51560	0.85000	330.40201			84,336,000,000,000.00	100,400,000,000	253,405,400,20	
<b>Total R197 SPOT</b>									<b>14,336,000,000,000.00</b>	<b>100,400,000,000</b>	<b>253,405,400,20</b>	
<b>Total For R197</b>									<b>14,336,000,000,000.00</b>	<b>100,400,000,000</b>	<b>253,405,400,20</b>	
R202 On 07/12/2033 Spot Bond			4.25000	243.99889	4.25100	243.90235			39,176,500,000,000.00	9,218,000,000	212,060,263,00	
<b>Total R202 SPOT</b>									<b>19,176,500,000,000.00</b>	<b>9,218,000,000</b>	<b>212,060,263,00</b>	
<b>Total For R202</b>									<b>19,176,500,000,000.00</b>	<b>9,218,000,000</b>	<b>212,060,263,00</b>	
R2023 On 28/02/2023 Spot Bond			6.85000	103.68198	6.85000	103.66301			509,297,500,000,000.00	74,350,000,000	272,610,500,00	
<b>Total R2023 SPOT</b>									<b>19,297,500,000,000.00</b>	<b>74,350,000,000</b>	<b>272,610,500,00</b>	
<b>Total For R2023</b>									<b>19,297,500,000,000.00</b>	<b>74,350,000,000</b>	<b>272,610,500,00</b>	
R2030 On 31/01/2030 Spot Bond			10.65500	86.47141	10.52000	87.07446			787,326,257,042,500.00	3,358,735,453,500	1,005,129,591,80	
<b>Total R2030 SPOT</b>									<b>17,326,257,042,500.00</b>	<b>358,735,453,500</b>	<b>105,129,591,80</b>	
<b>Total For R2030</b>									<b>17,326,257,042,500.00</b>	<b>358,735,453,500</b>	<b>105,129,591,80</b>	
R2032 On 31/03/2032 Spot Bond			11.10000	86.03510	10.92500	86.92130			497,015,567,559,000.00	2,477,208,609,690	1,881,812,035,20	
<b>Total R2032 SPOT</b>									<b>17,015,567,559,000.00</b>	<b>477,208,609,690</b>	<b>381,812,035,20</b>	
<b>Total For R2032</b>									<b>17,015,567,559,000.00</b>	<b>477,208,609,690</b>	<b>381,812,035,20</b>	
R2035 On 28/02/2035 Spot Bond			11.34000	87.30777	11.18500	88.19202			111,691,024,364,000.00	2,214,434,834,600	1,406,863,621,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R2035 SPOT</b>									<b>11,691,024,364,000.00</b>	<b>214,434,834,600</b>	<b>406,863,621,700</b>
<b>Total For R2035</b>									<b>11,691,024,364,000.00</b>	<b>214,434,834,600</b>	<b>406,863,621,700</b>
R2037 On 31/01/2037 Spot Bond			11.50500	78.99065	11.34500	79.91244			883,071,997,545,500.00	1,988,967,579,100	1,693,825,748,100
<b>Total R2037 SPOT</b>									<b>13,071,997,545,500.00</b>	<b>988,967,579,100</b>	<b>593,825,748,100</b>
<b>Total For R2037</b>									<b>13,071,997,545,500.00</b>	<b>988,967,579,100</b>	<b>593,825,748,100</b>
R2040 On 31/01/2040 Spot Bond			11.56500	80.87144	11.39000	81.96114			004,785,428,531,000.00	1,383,898,437,400	1,630,579,239,400
<b>Total R2040 SPOT</b>									<b>14,785,428,531,000.00</b>	<b>383,898,437,400</b>	<b>530,579,239,400</b>
<b>Total For R2040</b>									<b>14,785,428,531,000.00</b>	<b>383,898,437,400</b>	<b>530,579,239,400</b>
R2044 On 31/01/2044 Spot Bond			11.55000	77.87747	11.37500	78.98938			990,308,622,515,000.00	1,730,762,651,300	1,434,988,595,100
<b>Total R2044 SPOT</b>									<b>10,308,622,515,000.00</b>	<b>730,762,651,300</b>	<b>434,988,595,100</b>
<b>Total For R2044</b>									<b>10,308,622,515,000.00</b>	<b>730,762,651,300</b>	<b>434,988,595,100</b>
R2048 On 28/02/2048 Spot Bond			11.51000	80.96121	11.32500	82.16731			591,934,701,851,000.00	1,221,714,570,100	1,581,078,779,700
<b>Total R2048 SPOT</b>									<b>11,934,701,851,000.00</b>	<b>221,714,570,100</b>	<b>581,078,779,700</b>
<b>Total For R2048</b>									<b>11,934,701,851,000.00</b>	<b>221,714,570,100</b>	<b>581,078,779,700</b>
R209 On 31/03/2036 Spot Bond			11.34000	67.07919	11.18500	67.85190			418,207,809,724,000.00	213,245,838,600	786,685,194,400
<b>Total R209 SPOT</b>									<b>18,207,809,724,000.00</b>	<b>213,245,838,600</b>	<b>786,685,194,400</b>
<b>Total For R209</b>									<b>18,207,809,724,000.00</b>	<b>213,245,838,600</b>	<b>786,685,194,400</b>
R210 On 31/03/2028 Spot Bond			2.85000	223.93797	2.94000	222.83506			202,463,715,000,000.00	71,039,900,000	307,983,456,800
<b>Total R210 SPOT</b>									<b>12,463,715,000,000.00</b>	<b>71,039,900,000</b>	<b>307,983,456,800</b>
<b>Total For R210</b>									<b>12,463,715,000,000.00</b>	<b>71,039,900,000</b>	<b>307,983,456,800</b>
R213 On 28/02/2031 Spot Bond			10.97500	81.10597	10.81000	81.85793			358,844,437,255,000.00	1,490,555,301,800	1,403,977,857,000
<b>Total R213 SPOT</b>									<b>18,844,437,255,000.00</b>	<b>490,555,301,800</b>	<b>403,977,857,000</b>
<b>Total For R213</b>									<b>18,844,437,255,000.00</b>	<b>490,555,301,800</b>	<b>403,977,857,000</b>
R214 On 28/02/2041 Spot Bond			11.47500	64.74637	11.29500	65.68782			336,240,815,030,000.00	900,761,726,800	987,429,175,800
<b>Total R214 SPOT</b>									<b>16,240,815,030,000.00</b>	<b>900,761,726,800</b>	<b>987,429,175,800</b>
<b>Total For R214</b>									<b>16,240,815,030,000.00</b>	<b>900,761,726,800</b>	<b>987,429,175,800</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.21639			0.00	0	0
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.94950			0.00	213,600,000	57,200,000
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>213,600,000</b>	<b>57,200,000</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>213,600,000</b>	<b>57,200,000</b>
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.22916			0.00	0	0
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</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
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.56262				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	101.49886				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	100.61033				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	100.55819				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	100.41792				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.08934				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	101.56627				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	101.20411				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.13314				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	101.91321				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	100.67692				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	95.86095				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	101.36475				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	102.06518				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	99.97019				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	101.32739				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	100.08062				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.18246				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	100.45538				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	100.16065				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	101.00207				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.20178				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.71079				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	99.81659				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.60961				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	100.56845				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	100.60764				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	100.65401				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>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.76724				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>	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.97331				0.00	0	7,710,000,00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,710,000,00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>7,710,000,00</b>
RW23 On 10/12/2023 Spot Bond			8.63000	102.36515	8.63000	102.34153				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			11.62500	95.25435	11.62500	95.22495				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			12.11000	93.18115	12.11000	93.15122				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	100.92809				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			11.20000	94.40498	11.20000	94.37688				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.07185				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.10256				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			9.32000	104.31053	9.32000	104.28471				0.00	0	612,700,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>612,700,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>612,700,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.11078				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.64000	106.57070	8.64000	106.54581				0.00	0	40,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SBS3 On 25/05/2026 Spot Bond			9.39500	97.66151	9.39500	97.63716				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			9.68000	101.63487	9.68000	101.60862				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.65000	106.38105	8.65000	106.35657				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			8.94500	100.31852	8.94500	100.29427				0.00	0	1,235,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,235,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>1,235,000,00</b>
SBS39 On 29/01/2030 Spot Bond			10.51500	95.89396	10.51500	95.86682				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.21000	103.13010	6.21000	103.11287				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.12000	106.46215	9.12000	106.43635				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			9.86000	106.14521	9.86000	106.11746				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.07500	106.70247	7.07500	106.68198				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	101.79038				0.00	430,000,000	3,000,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>430,000,000</b>	<b>3,000,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>430,000,000</b>	<b>3,000,000,000</b>
SBS51 On 31/01/2024 Spot Bond			8.37000	8.37000	8.37000	101.87343				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.09997				0.00	1,260,000,000	630,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>1,260,000,000</b>	<b>630,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	101.97311				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.66845				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.71190				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.39476				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.18101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.61795				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.55097				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.53680				0.00	90,000,000	7,920,000,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>7,920,000,00</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>90,000,000</b>	<b>7,920,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	100.50026				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.14297				0.00	500,000,000	500,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.94688				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	99.84322				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.66874				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.27865				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	100.03533				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.03682				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS76 On 26/04/2032 Spot Bond					0.00000	100.03823				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	325.65832	1.97000	325.57926				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.17100	5.17100	5.17100	224.32709			5,171,000,000,000.00	1,000,000,000	500,000,000	
<b>Total SBSI14 SPOT</b>									<b>5,171,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For SBSI14</b>									<b>5,171,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.83000				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.53996				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	101.40201				0.00	1,040,000,000	1,552,145,800
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>1,552,145,800</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>1,552,145,800</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.07846				0.00	10,000,000,000	5,000,400,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,400,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,400,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.24145				0.00	120,000,000	960,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>960,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>120,000,000</b>	<b>960,000,000</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.11929				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.46793				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>	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.25313				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.58596				0.00	580,000,000	248,300,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>248,300,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>580,000,000</b>	<b>248,300,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.22663				0.00	0	510,000,00
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
SBT203 On 03/12/2023 Spot Bond			8.22000	104.28915	8.22000	104.26619				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.67844				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.17062				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.39018				0.00	315,100,000	433,600,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>315,100,000</b>	<b>433,600,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>315,100,000</b>	<b>433,600,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	103.13964				0.00	0	1,900,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	100.61389				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.42767				0.00	366,000,000	2,000,000,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>366,000,000</b>	<b>2,000,000,00</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>366,000,000</b>	<b>2,000,000,00</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	101.56165				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			10.01500	96.67365	10.01500	96.64756				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	101.20105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.15860				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	101.24092				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.23092				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	101.31069				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	101.21107				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>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.31069				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	101.29072				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	101.43026				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	101.25095				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	101.35055				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	101.34055				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			8.54500	105.60506	8.54500	105.58091			81,177,500,000,000.00	9,500,000,000	4,750,000,000
<b>Total SNT03 SPOT</b>									<b>81,177,500,000,000.00</b>	<b>9,500,000,000</b>	<b>4,750,000,000</b>
<b>Total For SNT03</b>									<b>81,177,500,000,000.00</b>	<b>9,500,000,000</b>	<b>4,750,000,000</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	101.04481			0.00	0	
<b>Total SNT05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>									<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.30976			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	101.18453			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	101.13676			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	101.33841			0.00	0	
<b>Total SPDA13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>									<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.05032			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	101.07191			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	100.50431			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	101.44872			0.00	0	
<b>Total SPG005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>									<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.10536			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	100.23574			0.00	0	
<b>Total SPG008 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	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 SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.72504				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.63521				0.00	1,000,000,000	1,510,000,000
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,510,000,000</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,510,000,000</b>
SPG010 On 12/07/2025 Spot Bond					0.00000	100.15267				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.14285				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.27150				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	100.40757				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			3.30000	3.30000	3.30000	158.59963				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			9.04000	106.27254	9.04000	106.24687				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.30000	84.34140	10.30000	84.31839				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	99.26301				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.15643				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.25000	104.58145	8.25000	104.55836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			5.19500	112.80503	5.19500	112.76772				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.28808				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.91078				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.68719				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN047 On 08/12/2023 Spot Bond			1.88000	1.88000	1.88000	325.96318				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.03875				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>	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.88343				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>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.26437				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>	
SSN060 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	159.07995				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.19500	5.19500	5.19500	112.76772				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	112.98725				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	209.66029				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03937				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	101.02168				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	100.71266				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	100.69629				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	101.71028				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	101.54009				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.61230				0.00	257,000,000	69,200,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>257,000,000</b>	<b>69,200,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>257,000,000</b>	<b>69,200,000</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.16180				0.00	303,200,000	79,300,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>303,200,000</b>	<b>79,300,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>303,200,000</b>	<b>79,300,000</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	101.11875				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.80118				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.84096				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.12600	5.12600	5.12600	225.23995				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.64436				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.34398				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.87679				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.11084				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.88708				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.18500	84.06240	11.18500	84.03713				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.70923				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			4.27000	208.11388	4.27000	208.05051				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			5.30600	221.68853	5.30600	221.61488				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	101.23094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.53048				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	100.64082				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	100.82964				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	100.16433				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	100.01152				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	100.02592				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.92871				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.48926				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	101.92513				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	100.86531				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	100.98905				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16 On 08/06/2023 Spot Bond					0.00000	100.72298				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	100.69136				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	100.77589				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	100.75353				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	100.73566				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	100.72740				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	100.73566				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	100.72949				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	100.70390				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	100.55073				0.00	0	
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 26/09/2022 Spot Bond					0.00000	100.57986				0.00	0	
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 03/10/2022 Spot Bond					0.00000	100.46973				0.00	0	
<b>Total SSN172 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN172</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.33650				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.36556				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.20480				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	100.27283				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			9.55500	101.43851	9.55500	101.41265				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	100.97106				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	101.01183				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.05209				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.06649				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.09691				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.07892				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.09691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.13979	7.21000	103.11962				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.36136	7.72000	103.33973				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	101.36069				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	101.52753				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	100.30416				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.56841				0.00	0	500,000,0€
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.12994				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	101.28748				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.83691				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.40366				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	100.19955				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	100.47760				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.86683				0.00	0	2,000,000,00
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
TFS166 On 15/10/2025 Spot Bond					0.00000	100.12552				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.26690				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.16342				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.74391				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.90674				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.08154				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.16417				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.13099				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.73498				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10149				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08995				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.17278				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	101.22072				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	101.22012				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	101.25739				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	101.32562				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	101.21419				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	102.01268				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	101.76815				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	101.59735				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	101.08063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A1 On 21/08/2024 Spot Bond					0.00000	101.09714				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.69574	8.49000	103.67192				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>	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.13771				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.10615				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>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.07814				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.10074				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>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.50948	5.76000	102.49340				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>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.14036				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.39219				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.20877				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.19617				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.28256				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	101.25917				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.58292				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	101.73567				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	101.64583				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.17786				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.15088				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.14189				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.24260				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.20124				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.19584				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	101.57324				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH17D1</b>									<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.50679			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	101.46547			0.00	0	
<b>Total TH17D3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>									<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.97106			0.00	0	
<b>Total TH17O2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>									<b>0.00</b>	<b>0</b>	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.99811			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	100.84264			0.00	0	3,000,000.00
<b>Total TL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For TL23</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
TL24 On 05/09/2022 Spot Bond			7.65000	103.69414	7.65000	103.67258			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			8.57000	105.69232	8.57000	105.66822		6,298,950,000.00	735,000,000.00	735,000,000.00	
<b>Total TL25 SPOT</b>								<b>6,298,950,000.00</b>	<b>735,000,000.00</b>	<b>735,000,000.00</b>	
<b>Total For TL25</b>								<b>6,298,950,000.00</b>	<b>735,000,000.00</b>	<b>735,000,000.00</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.98278			0.00	2,140,000,000.00	2,140,000,000.00
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>2,140,000,000.00</b>	<b>2,140,000,000.00</b>
<b>Total For TL26</b>									<b>0.00</b>	<b>2,140,000,000.00</b>	<b>2,140,000,000.00</b>
TL27 On 24/04/2023 Spot Bond					0.00000	100.40566			0.00	134,200,000.00	36,300,000.00
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>134,200,000.00</b>	<b>36,300,000.00</b>
<b>Total For TL27</b>									<b>0.00</b>	<b>134,200,000.00</b>	<b>36,300,000.00</b>
TL28 On 24/04/2025 Spot Bond			9.53500	101.80517	9.53500	101.77926			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.49507			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.51962			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.55064				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.74205				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			8.75000	104.85416	8.75000	104.82976				0.00	0	1,181,762,10
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,181,762,10</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>1,181,762,10</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	44.80002	100.00000	44.70141				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			9.91500	103.11487	9.91500	103.08731				0.00	0	1,672,265,90
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,672,265,90</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,672,265,90</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	21.17518	100.00000	21.12781				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.16500	92.93630	11.16500	92.90887				0.00	0	18,586,200,90
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,586,200,90</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,586,200,90</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.76783	100.00000	11.74193				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			11.45000	94.38390	11.45000	94.35633				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			12.12000	94.87603	12.12000	94.84553				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	117.98068	8.00000	117.95539				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN34 On 07/02/2034 Spot Bond			12.39200	93.41991	12.39200	93.39044				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			12.65500	89.78149	12.65500	89.75140				0.00	0	3,120,000.00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,120,000.00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>3,120,000.00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.22661	10.75000	103.19708				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.45266				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.75255				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.56500	101.15295	5.56500	102.77197				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.56445				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.55929				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.57048				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.58595				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.80242	7.61000	100.77846				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.49423				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TR50M2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.98100				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			7.96000	102.11002	7.96000	102.08826				0.00	0	
<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	101.18511				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	101.49019				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.25017				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	100.15497				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.25000	104.19819	8.25000	104.17517				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.15497				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	102.49795	8.62000	102.47431				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	98.49250				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	100.70018				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.64366				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.61275				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.81342				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	100.81342				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>	
TSP26C On 16/09/2022 Spot Bond					0.00000	99.30116				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	96.84474				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	96.67451				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	96.09606				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.40673				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	99.89804				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.42848				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 18/08/2022 Spot Bond					0.00000	100.97336				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 23/08/2022 Spot Bond					0.00000	100.94387				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	100.91590				0.00	0	
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC411</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.81551				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	100.74000				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>	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.31115				0.00	0	
<b>Total TWC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC414</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.25928				0.00	0	
<b>Total TWC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC415</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.05048				0.00	0	
<b>Total TWC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC416</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.05102				0.00	0	
<b>Total TWC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC417</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.38500	104.11921	11.38500	104.08789				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	101.16121				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	101.29076				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.19112				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 UU1A04</b>									<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.32066			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	101.35055			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	101.39838			0.00	0	
<b>Total UU1B02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>									<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.60955			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	101.64938			0.00	0	
<b>Total UU1C02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>									<b>0.00</b>	<b>0</b>	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.39647			0.00	0	510,000,00
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
VKE14: On 27/08/2023 Spot Bond					0.00000	101.57446			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	101.14397			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	101.19574			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	101.02751			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	101.31763			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	100.66710			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total WHL03 SPOT</b>									0.00	0	
<b>Total For WHL03</b>									0.00	0	
<b>Total for SPOT</b>									2.60e+017	235,290,688,590	359,465,665,95
<b>Total for SPOT :</b>									2.60e+017	235,290,688,590	359,465,665,95
<b>Total Futures</b>									2.60e+017	235,290,797,691	359,467,456,71
<b>Total Options</b>									0.00	0	163,65
<b>Grand Total:</b>									2.60e+017	235,290,797,691	359,467,620,40