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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			12.10401	75.28463	12.11690	75.22265			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.33326	72.60152	12.34658	72.53922			0.00	0	
ES33	On	02/02/2023	Bond Future			12.55529	73.79754	12.56907	73.73481			0.00	0	
ES33	On	04/05/2023	Bond Future			12.74846	71.38333	12.76268	71.32013			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			12.50827	73.34178	12.50558	73.35653			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.71971	70.15290	12.71680	70.16841			0.00	0	
ES42	On	02/02/2023	Bond Future			12.91726	71.31037	12.91411	71.32673			0.00	0	
ES42	On	04/05/2023	Bond Future			13.09785	68.37848	13.09443	68.39583			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			162.14127	162.14127	162.18357	162.18357			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			164.50846	164.50846	164.55265	164.55265			0.00	0	
I2025	On	02/02/2023	Bond Future			165.53172	165.53172	165.57870	165.57870			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
I2025	On	04/05/2023	Bond Future			168.60910	168.60910	168.65843	168.65843				0.00	0	
<b>Total I2025 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,30</b>
<b>Total For I2025</b>													<b>0.00</b>	<b>0</b>	<b>7,30</b>
I2029	On	04/08/2022	Bond Future			120.13949	120.13949	120.32458	120.32458				0.00	0	2,79
I2029	On	03/11/2022	Bond Future			120.64884	120.64884	120.83749	120.83749				0.00	0	
I2029	On	02/02/2023	Bond Future			122.63320	122.63320	122.82587	122.82587				0.00	0	
I2029	On	04/05/2023	Bond Future			123.62981	123.62981	123.82701	123.82701				0.00	0	
<b>Total I2029 Future</b>													<b>0.00</b>	<b>0</b>	<b>2,79</b>
<b>Total For I2029</b>													<b>0.00</b>	<b>0</b>	<b>2,79</b>
I2033	On	04/08/2022	Bond Future			114.51931	114.51931	114.21887	114.21887				0.00	0	7,42
I2033	On	03/11/2022	Bond Future			114.86310	114.86310	114.55905	114.55905				0.00	0	
I2033	On	02/02/2023	Bond Future			116.75210	116.75210	116.44393	116.44393				0.00	0	
I2033	On	04/05/2023	Bond Future			117.55434	117.55434	117.24181	117.24181				0.00	0	
<b>Total I2033 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,42</b>
<b>Total For I2033</b>													<b>0.00</b>	<b>0</b>	<b>7,42</b>
I2038	On	04/08/2022	Bond Future			129.10395	129.10395	128.98384	128.98384				0.00	0	4,10
I2038	On	03/11/2022	Bond Future			130.98889	130.98889	130.86815	130.86815				0.00	0	
I2038	On	02/02/2023	Bond Future			131.25111	131.25111	131.13013	131.13013				0.00	0	
I2038	On	04/05/2023	Bond Future			133.69252	133.69252	133.57057	133.57057				0.00	0	
<b>Total I2038 Future</b>													<b>0.00</b>	<b>0</b>	<b>4,10</b>
<b>Total For I2038</b>													<b>0.00</b>	<b>0</b>	<b>4,10</b>
I2046	On	04/08/2022	Bond Future			118.38661	118.38661	118.35216	118.35216				0.00	0	16,56
I2046	On	03/11/2022	Bond Future			118.15945	118.15945	118.12512	118.12512				0.00	0	1,56
I2046	On	02/02/2023	Bond Future			120.10347	120.10347	120.06949	120.06949				0.00	0	
I2046	On	04/05/2023	Bond Future			120.32169	120.32169	120.28799	120.28799				0.00	0	
<b>Total I2046 Future</b>													<b>0.00</b>	<b>0</b>	<b>18,13</b>
<b>Total For I2046</b>													<b>0.00</b>	<b>0</b>	<b>18,13</b>
I2050	On	04/08/2022	Bond Future			120.15664	120.15664	120.00944	120.00944				0.00	0	11,25
I2050	On	03/11/2022	Bond Future			121.91030	121.91030	121.76194	121.76194				0.00	0	
I2050	On	02/02/2023	Bond Future			121.81381	121.81381	121.66485	121.66485				0.00	0	
I2050	On	04/05/2023	Bond Future			124.07923	124.07923	123.92840	123.92840				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>11,25</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>11,25</b>
R186	On	04/08/2022	Bond Future			8.80970	107.42745	8.85383	107.26461		5.11	243,860,311.50		2,270	81,57
R186	On	03/11/2022	Bond Future			9.02688	108.96938	9.07411	108.80505		4.92	0.00		0	11,12
R186	On	02/02/2023	Bond Future			9.22165	105.44303	9.27242	105.27687		4.97	0.00		0	
R186	On	04/05/2023	Bond Future			9.37114	107.38546	9.42588	107.21727		4.79	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 Intere
<b>Total R186 Future</b>												<b>243,860,311.50</b>	<b>2,270</b>	<b>92,70</b>	
R186	On	04/08/2022	Bond Future	6.96	Call			0.75000	0.00075	0,760	5.81		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,790.87000	2.79087	2,636,550	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			83.10000	0.08310	91,970	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,756.07000	2.75607	2,602,100	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			86.46000	0.08646	95,690	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,721.40000	2.72140	2,567,790	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			7,279.77000	7.27977	7,116,940	5.81		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			40.11000	0.04011	44,240	5.00		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,400.37000	3.40037	3,241,660	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,416.65000	3.41665	3,563,660	5.80		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			70.17000	0.07017	54,340	5.80		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			79.86000	0.07986	88,380	4.96		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			536.95000	0.53695	576,470	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,449.78000	2.44978	2,324,970	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			547.05000	0.54705	587,150	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,424.33000	2.42433	2,300,100	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			557.28000	0.55728	597,960	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,399.03000	2.39903	2,275,380	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,025.25000	1.02525	1,089,370	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,597.63000	1.59763	1,497,420	4.77		0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			296.25000	0.29625	320,460	4.63		0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			3,282.40000	3.28240	3,142,280	4.63		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,590.24000	3.59024	3,455,570	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			457.25000	0.45725	489,120	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,562.48000	3.56248	3,428,190	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			444.97000	0.44497	476,100	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,618.07000	3.61807	3,483,040	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			451.08000	0.45108	482,570	4.52		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,032.75000	1.03275	1,087,450	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,882.24000	2.88224	2,768,750	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,045.51000	1.04551	1,100,660	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,863.63000	2.86363	2,750,590	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,020.44000	1.02044	1,074,700	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,901.32000	2.90132	2,787,390	4.45		0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,42</b>	
<b>Total For R186</b>												<b>243,860,311.50</b>	<b>2,270</b>	<b>112,12</b>	
R197	On	04/08/2022	Bond Future			329.38105	329.38105	329.48540	329.48540				0.00	0	80
R197	On	03/11/2022	Bond Future			334.18882	334.18882	334.29722	334.29722				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			330.95910	330.95910	331.07342	331.07342			0.00	0	
R197	On	04/05/2023	Bond Future			337.11718	337.11718	337.23661	337.23661			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
R202	On	04/08/2022	Bond Future			247.83345	247.83345	248.68500	248.68500			0.00	0	6,58
R202	On	03/11/2022	Bond Future			251.45076	251.45076	252.31683	252.31683			0.00	0	
R202	On	02/02/2023	Bond Future			250.95107	250.95107	251.83408	251.83408			0.00	0	
R202	On	04/05/2023	Bond Future			255.61736	255.61736	256.51911	256.51911			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,58</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,58</b>
R2023	On	04/08/2022	Bond Future			5.72486	104.52218	5.71375	104.52826		0.58	0.00	0	24,07
R2023	On	03/11/2022	Bond Future			5.64635	102.10594	5.62368	102.11292		0.33	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,07</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			207.88000	0.20788	201,720	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			35.07000	0.03507	34,990	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			212.40000	0.21240	206,220	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			34.13000	0.03413	34,030	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			216.82000	0.21682	210,610	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			33.10000	0.03310	32,970	0.64	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			30.86000	0.03086	31,880	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			226.00000	0.22600	220,020	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			30.38000	0.03038	31,380	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			228.60000	0.22860	222,600	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			29.91000	0.02991	30,890	0.39	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			223.42000	0.22342	217,460	0.39	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>24,07</b>
R2030	On	04/08/2022	Bond Future			10.35848	88.14843	10.36619	88.11211		8.40	460,222,953.03	5,221	96,6
R2030	On	03/11/2022	Bond Future			10.56289	89.41489	10.57082	89.37876		8.18	181,065,152.25	2,025	18,75
R2030	On	02/02/2023	Bond Future			10.75580	86.86010	10.76397	86.82413		8.21	0.00	0	
R2030	On	04/05/2023	Bond Future			10.92269	88.46264	10.93108	88.42688		7.90	0.00	0	
<b>Total R2030 Future</b>												<b>641,288,105.28</b>	<b>7,246</b>	<b>115,40</b>
R2030	On	04/08/2022	Bond Future	10.95	Call			2,955.85000	2.95585	2,971,860	8.85	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			260.77000	0.26077	240,460	8.85	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,069.47000	4.06947	4,029,230	7.72	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			69.86000	0.06986	65,830	7.73	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,022.86000	4.02286	3,982,510	7.73	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			73.20000	0.07320	69,060	7.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.56	Put			3,976.41000	3.97641	3,935,950	7.74	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.05000	0.00005	0,030	7.96	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,455.12000	10.45512	10,418,780	7.96	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			6.08000	0.00608	5,330	7.82	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,492.65000	6.49265	6,455,580	7.82	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			66.65000	0.06665	62,730	7.72	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,110.45000	3.11045	3,074,700	7.77	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			853.20000	0.85320	853,650	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,887.27000	4.88727	4,908,010	8.98	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,078.47000	3.07847	3,042,790	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			483.92000	0.48392	468,530	8.98	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			397.78000	0.39778	396,390	7.60	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,481.14000	4.48114	4,443,620	7.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			838.14000	0.83814	838,520	7.77	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			868.44000	0.86844	868,970	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,046.70000	3.04670	3,011,100	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,030.16000	1.03016	1,031,540	7.84	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,740.04000	2.74004	2,705,290	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			647.46000	0.64746	648,580	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			253.95000	0.25395	253,500	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,334.97000	4.33497	4,301,140	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			852.66000	0.85266	854,860	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,300.06000	4.30006	4,266,290	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			865.73000	0.86573	867,990	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,266.89000	4.26689	4,233,180	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			124.32000	0.12432	123,720	7.76	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.80	Put			5,025.89000	5.02589	4,991,040	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			675.44000	0.67544	676,710	7.66	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			4,913.44000	4.91344	4,878,740	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			786.49000	0.78649	788,330	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,511.93000	4.51193	4,477,800	7.65	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.08	Put			8,038.55000	8.03855	8,002,040	7.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,499.25000	7.49925	7,462,830	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			528.30000	0.52830	528,860	7.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,565.69000	5.56569	5,530,280	7.68	0.00	0	100
R2030	On	02/02/2023	Bond Future	9.79	Call			638.26000	0.63826	639,340	7.67	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,063.56000	5.06356	5,028,670	7.67	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,514.74000	1.51474	1,492,160	8.31	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			841.31000	0.84131	843,450	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			9,294.17000	9.29417	9,257,600	7.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.04	Call		192.23000	0.19223	191,670	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		8,221.16000	8.22116	8,184,630	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		206.30000	0.20630	205,760	7.75	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		3,126.01000	3.12601	3,138,940	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,576.60000	1.57660	1,553,560	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		3,236.02000	3.23602	3,249,410	8.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,513.83000	3.51383	3,485,030	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,801.34000	1.80134	1,808,380	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,488.73000	3.48873	3,460,010	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,613.43000	3.61343	3,627,530	8.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,044.07000	5.04407	5,011,660	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,586.08000	1.58608	1,592,190	7.56	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		3,799.58000	3.79958	3,769,930	7.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,764.27000	1.76427	1,771,150	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		808.84000	0.80884	795,930	9.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,782.75000	1.78275	1,789,710	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,571.92000	6.57192	6,537,620	7.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		634.32000	0.63432	636,110	7.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,227.37000	6.22737	6,193,400	7.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		731.32000	0.73132	733,570	7.30	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		1,892.60000	1.89260	1,870,940	8.11	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		957.68000	0.95768	961,030	7.32	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		7,179.74000	7.17974	7,202,590	9.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		5,818.67000	5.81867	5,785,160	7.30	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		249.43000	0.24943	249,630	7.23	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		8,855.47000	8.85547	8,819,910	7.23	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,539.07000	3.53907	3,510,190	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		562.49000	0.56249	563,950	7.28	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		4,402.78000	4.40278	4,419,300	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,528.68000	1.52868	1,509,440	8.36	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,687.15000	5.68715	5,706,960	8.78	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,120.33000	1.12033	1,104,380	8.78	0.00	0	1,00
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,50</b>
<b>Total For R2030</b>											<b>641,288,105.28</b>	<b>7,246</b>	<b>125,97</b>
R2032	On	04/08/2022	Bond Future			10.79853	87.91621	10.80086	87.90388	9.48	24,616,538.80	280	87,30
R2032	On	03/11/2022	Bond Future			10.99632	85.02814	10.99862	85.01631	9.60	97,952,417.28	1,152	84,90
R2032	On	02/02/2023	Bond Future			11.18002	86.40901	11.18228	86.39771	9.23	0.00	0	
R2032	On	04/05/2023	Bond Future			11.33700	83.84297	11.33919	83.83230	9.29	0.00	0	
<b>Total R2032 Future</b>											<b>122,568,956.08</b>	<b>1,432</b>	<b>172,30</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call			0.16000	0.00016	0,120	8.62	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			10,471.81000	10.47181	10,459,440	8.62	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			2.76000	0.00276	2,280	8.48	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			5,587.00000	5.58700	5,591,520	10.82	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			75.96000	0.07596	68,150	10.82	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			940.01000	0.94001	921,750	9.13	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			1,476.01000	1.47601	1,445,420	9.13	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			1,816.03000	1.81603	1,800,680	9.48	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			4,258.74000	4.25874	4,257,900	10.33	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			166.95000	0.16695	153,780	10.33	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			179.03000	0.17903	168,880	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,384.20000	3.38420	3,361,720	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			186.83000	0.18683	176,430	8.51	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,003.08000	6.00308	5,988,690	8.37	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			523.76000	0.52376	507,420	8.82	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			2,136.04000	2.13604	2,107,370	8.82	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			25.42000	0.02542	22,620	8.34	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			5,549.72000	5.54972	5,534,590	8.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			108.72000	0.10872	101,160	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			770.87000	0.77087	743,190	9.48	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	9.40	Put			7,868.03000	7.86803	7,855,220	8.48	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			16.88000	0.01688	14,820	8.37	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			3,928.29000	3.92829	3,908,400	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			171.49000	0.17149	161,570	8.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,432.28000	3.43228	3,410,030	8.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,336.43000	3.33643	3,313,700	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			2,887.39000	2.88739	2,867,200	8.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			399.33000	0.39933	393,300	8.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,500.46000	3.50046	3,480,790	8.74	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			72.90000	0.07290	70,590	8.59	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			3,251.87000	3.25187	3,231,940	8.83	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			1,154.25000	1.15425	1,145,900	8.96	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,919.25000	2.91925	2,899,070	8.96	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,175.21000	1.17521	1,166,850	8.97	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.11	Put			5,096.87000	5.09687	5,079,270	8.45	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			47.71000	0.04771	45,990	8.62	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put			4,861.50000	4.86150	4,843,640	8.44	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			443.24000	0.44324	436,950	8.43	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			4,630.69000	4.63069	4,612,570	8.43	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			830.79000	0.83079	822,950	8.74	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.36	Call			55.10000	0.05510	53,190	8.61	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			9,070.12000	9.07012	9,056,380	8.61	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			8,502.24000	8.50224	8,488,100	8.59	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			234.40000	0.23440	229,700	8.49	0.00	0	7!
R2032	On	03/11/2022	Bond Future	9.92	Put			6,031.04000	6.03104	6,014,510	8.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			358.86000	0.35886	353,090	8.45	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,730.35000	3.73035	3,726,200	9.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			958.44000	0.95844	942,460	9.91	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			6,709.27000	6.70927	6,711,350	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			360.06000	0.36006	350,310	11.02	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Call			956.23000	0.95623	948,130	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			9,357.40000	9.35740	9,343,850	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			891.47000	0.89147	886,210	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,927.18000	4.92718	4,910,620	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,048.75000	1.04875	1,043,280	8.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,554.38000	4.55438	4,537,610	8.59	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			1,352.86000	1.35286	1,347,160	8.75	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.22	Call			653.59000	0.65359	648,830	8.34	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			5,654.21000	5.65421	5,638,150	8.34	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			861.84000	0.86184	856,640	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,004.07000	5.00407	4,987,570	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			876.58000	0.87658	871,340	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			587.39000	0.58739	578,310	11.02	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.47	Call			164.30000	0.16430	161,860	8.28	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			9,339.31000	9.33931	9,325,570	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			394.05000	0.39405	390,140	8.31	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			7,034.20000	7.03420	7,018,990	8.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			593.41000	0.59341	588,800	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,967.06000	3.96706	3,950,060	8.75	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,345.32000	1.34532	1,331,780	9.81	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			7,958.47000	7.95847	7,960,690	11.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,918.78000	5.91878	5,902,870	8.33	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			116.12000	0.11612	114,160	8.27	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			10,214.88000	10.21488	10,201,620	8.27	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,965.53000	4.96553	4,948,990	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,036.94000	4.03694	4,033,980	9.63	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,549.07000	1.54907	1,534,810	9.63	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,549.25000	4.54925	4,547,010	9.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,805.21000	1.80521	1,801,060	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,133.27000	4.13327	4,118,450	8.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call			1,825.64000	1.82564	1,821,500	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,103.19000	4.10319	4,088,380	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,846.20000	1.84620	1,842,060	8.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,073.28000	4.07328	4,058,470	8.85	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,96</b>
<b>Total For R2032</b>												<b>122,568,956.08</b>	<b>1,432</b>	<b>202,26</b>
R2035	On	04/08/2022	Bond Future			11.10172	89.02621	11.11414	88.95221		10.60	162,116,728.41	1,821	129,80
R2035	On	03/11/2022	Bond Future			11.28793	85.81904	11.30074	85.74467		10.77	0.00	0	3,00
R2035	On	02/02/2023	Bond Future			11.46455	87.21190	11.47778	87.13701		10.31	0.00	0	
R2035	On	04/05/2023	Bond Future			11.60878	84.32119	11.62239	84.24578		10.36	0.00	0	
<b>Total R2035 Future</b>												<b>162,116,728.41</b>	<b>1,821</b>	<b>132,82</b>
R2035	On	04/08/2022	Bond Future	9.53	Call			0.85000	0.00085	0,720	9.46	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			10,231.34000	10.23134	10,157,210	9.46	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			6.01000	0.00601	5,410	9.33	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			1,418.90000	1.41890	1,429,910	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,324.53000	1.32453	1,261,540	10.45	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			6,122.19000	6.12219	6,183,100	12.21	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			440.11000	0.44011	437,590	9.78	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,834.22000	2.83422	2,757,700	9.78	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			455.63000	0.45563	453,260	9.79	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			3,794.16000	3.79416	3,716,380	9.53	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			471.52000	0.47152	469,300	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,741.84000	2.74184	2,665,620	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,102.68000	8.10268	8,028,080	9.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			211.53000	0.21153	207,750	9.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			2,787.81000	2.78781	2,711,440	9.79	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			101.00000	0.10100	87,910	12.21	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			329.15000	0.32915	325,760	9.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,220.91000	3.22091	3,143,520	9.68	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,211.99000	3.21199	3,151,420	10.12	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			1,531.26000	1.53126	1,546,600	10.21	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,004.30000	3.00430	2,945,270	10.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,744.32000	1.74432	1,761,820	10.33	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			9,342.62000	9.34262	9,268,170	9.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			298.80000	0.29880	300,790	9.35	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			6,403.05000	6.40305	6,330,670	9.35	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			561.39000	0.56139	566,530	9.42	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			387.98000	0.38798	370,450	12.63	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			1,381.02000	1.38102	1,394,820	10.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.15	Call			1,799.96000	1.79996	1,818,010	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,681.14000	2.68114	2,624,820	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,874.11000	7.87411	7,930,950	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,958.45000	4.95845	4,889,220	9.42	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			2,743.41000	2.74341	2,686,540	10.33	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			87.02000	0.08702	86,940	9.46	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			1,771.92000	1.77192	1,789,690	10.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,712.03000	2.71203	2,655,430	10.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,341.95000	1.34195	1,355,590	9.69	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,823.88000	4.82388	4,762,630	9.69	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,717.01000	1.71701	1,734,030	9.89	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			4,188.02000	4.18802	4,130,150	9.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,740.19000	1.74019	1,757,420	9.90	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			932.27000	0.93227	942,000	9.41	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,747.64000	5.74764	5,682,480	9.41	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			1,301.02000	1.30102	1,314,280	9.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,902.99000	4.90299	4,841,360	9.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,321.52000	1.32152	1,334,970	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			585.27000	0.58527	567,950	12.68	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			487.61000	0.48761	492,550	9.18	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			7,548.01000	7.54801	7,478,060	9.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			836.25000	0.83625	845,020	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,020.30000	6.02030	5,954,180	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			899.52000	0.89952	908,930	9.39	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			4,152.25000	4.15225	4,094,590	9.90	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			182.37000	0.18237	183,860	9.11	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			10,429.41000	10.42941	10,356,010	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			199.09000	0.19909	200,770	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,180.17000	10.18017	10,106,960	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			217.06000	0.21706	218,920	9.12	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			4,863.44000	4.86344	4,802,000	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,836.05000	1.83605	1,798,190	10.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,540.56000	4.54056	4,578,460	10.82	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,767.26000	1.76726	1,730,270	10.82	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			9,660.45000	9.66045	9,718,020	12.68	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,933.22000	9.93322	9,860,190	9.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			5,837.54000	5.83754	5,772,060	9.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,393.36000	4.39336	4,430,390	10.77	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			942.68000	0.94268	922,090	12.06	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			2,054.50000	2.05450	2,074,800	9.89	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.17	Put			4,614.30000	4.61430	4,559,190	9.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,125.48000	2.12548	2,146,350	9.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,512.08000	4.51208	4,457,540	9.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,149.63000	2.14963	2,170,690	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,478.61000	4.47861	4,424,260	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			300.37000	0.30037	303,560	9.24	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			10,999.11000	10.99911	10,926,890	9.24	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			764.32000	0.76432	772,620	9.40	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			7,820.65000	7.82065	7,753,540	9.40	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			985.25000	0.98525	995,900	9.45	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			2,173.62000	2.17362	2,194,880	9.93	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,445.03000	4.44503	4,390,880	9.93	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			6,091.93000	6.09193	6,136,920	11.08	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,633.51000	1.63351	1,603,090	11.08	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			8,962.23000	8.96223	9,017,050	12.06	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			6,932.57000	6.93257	6,867,810	9.45	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For R2035</b>												<b>162,116,728.41</b>	<b>1,821</b>	<b>147,71</b>
R2037	On	04/08/2022	Bond Future			11.28592	80.57920	11.29835	80.50464		11.88	287,345,427.20	3,566	139,54
R2037	On	03/11/2022	Bond Future			11.46085	81.73709	11.47365	81.66213		11.48	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.62652	78.80774	11.63972	78.73222		11.62	0.00	0	
R2037	On	04/05/2023	Bond Future			11.77075	80.26321	11.78433	80.18707		11.11	0.00	0	
<b>Total R2037 Future</b>												<b>287,345,427.20</b>	<b>3,566</b>	<b>141,54</b>
R2037	On	04/08/2022	Bond Future	11.95	Put			293.35000	0.29335	265,470	12.66	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			450.80000	0.45080	448,400	10.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,829.42000	2.82942	2,752,460	10.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			1,114.19000	1.11419	1,120,490	11.44	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call			435.29000	0.43529	432,750	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,646.34000	1.64634	1,578,080	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,784.08000	1.78408	1,801,030	11.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,059.85000	1.05985	1,002,240	11.77	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			2,876.53000	2.87653	2,799,430	10.85	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			4,061.86000	4.06186	4,108,540	12.66	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			10.10000	0.01010	9,210	10.45	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			7,695.58000	7.69558	7,620,130	10.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			420.26000	0.42026	417,570	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,924.19000	2.92419	2,846,940	10.84	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,776.24000	2.77624	2,719,140	11.27	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,814.85000	1.81485	1,832,160	11.25	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.30	Put		2,840.79000	2.84079	2,783,140	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,841.94000	1.84194	1,859,520	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,808.27000	2.80827	2,750,890	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,869.45000	1.86945	1,887,310	11.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,365.62000	1.36562	1,379,590	10.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,846.79000	4.84679	4,785,240	10.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,324.00000	1.32400	1,337,580	10.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,927.18000	4.92718	4,865,240	10.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,344.72000	1.34472	1,358,490	10.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,886.86000	4.88686	4,825,110	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,755.95000	4.75595	4,699,930	10.50	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,054.02000	2.05402	2,074,340	10.51	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,720.86000	4.72086	4,665,040	10.51	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,006.83000	2.00683	2,026,750	10.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,791.53000	4.79153	4,735,310	10.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,030.21000	2.03021	2,050,330	10.50	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>											<b>287,345,427.20</b>	<b>3,566</b>	<b>143,75</b>
R2040	On	04/08/2022	Bond Future			11.41839	82.10130	11.41032	82.15310	12.52	328,405.20	4	125,10
R2040	On	03/11/2022	Bond Future			11.58907	83.28114	11.58058	83.33435	12.10	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.75094	80.12655	11.74200	80.18130	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future			11.89189	81.60684	11.88247	81.66340	11.74	0.00	0	
<b>Total R2040 Future</b>											<b>328,405.20</b>	<b>4</b>	<b>129,06</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.38000	0.00038	0,270	11.20	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,248.87000	12.24887	12,300,560	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		136.15000	0.13615	121,100	11.13	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		554.49000	0.55449	517,910	11.69	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,920.60000	2.92060	2,935,820	11.69	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,283.03000	5.28303	5,221,110	14.00	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,904.70000	4.90470	4,941,450	11.13	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		517.54000	0.51754	482,310	11.65	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		218.05000	0.21805	207,930	14.00	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		3,018.12000	3.01812	3,034,690	11.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		535.81000	0.53581	499,900	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,969.11000	2.96911	2,985,000	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,919.55000	1.91955	1,879,110	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,000.39000	3.00039	3,013,160	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,344.02000	1.34402	1,309,910	11.30	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		3,786.91000	3.78691	3,806,010	11.30	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
R2040	On	03/11/2022	Bond Future	11.39	Call		1,860.31000	1.86031	1,820,440	11.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,069.36000	3.06936	3,082,700	11.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,889.81000	1.88981	1,849,650	11.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,034.72000	3.03472	3,047,770	11.63	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,330.43000	6.33043	6,273,950	13.40	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		762.76000	0.76276	759,490	13.40	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		431.19000	0.43119	413,800	10.45	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		6,262.81000	6.26281	6,298,630	10.45	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		550.59000	0.55059	530,210	10.54	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,687.54000	5.68754	5,720,370	10.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,197.56000	2.19756	2,154,730	11.79	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		2,705.33000	2.70533	2,715,710	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,434.06000	5.43406	5,460,600	11.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,431.51000	1.43151	1,403,040	11.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,390.02000	5.39002	5,416,300	11.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		6,274.78000	6.27478	6,305,810	11.22	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,102.00000	1.10200	1,077,540	11.27	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		6,128.27000	6.12827	6,158,560	11.27	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,387.56000	1.38756	1,359,590	11.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,478.40000	5.47840	5,505,180	11.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,409.43000	1.40943	1,381,220	11.49	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,903.74000	1.90374	1,908,940	12.93	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		254.23000	0.25423	245,200	10.85	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,798.72000	10.79872	10,844,440	10.85	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		270.87000	0.27087	261,410	10.86	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		10,593.09000	10.59309	10,638,380	10.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,045.96000	1.04596	1,022,240	11.22	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,918.60000	4.91860	4,869,400	12.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,956.73000	1.95673	1,962,280	12.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,038.46000	5.03846	4,988,910	12.93	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,066.82000	5.06682	5,090,850	11.22	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,403.98000	2.40398	2,370,480	11.27	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		4,881.14000	4.88114	4,904,200	11.27	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		910.78000	0.91078	891,940	10.66	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		7,313.76000	7.31376	7,347,990	10.72	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,222.24000	2.22224	2,190,090	11.19	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,142.59000	5.14259	5,167,000	11.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		368.30000	0.36830	358,310	10.48	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		5,104.58000	5.10458	5,128,800	11.20	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,273.48000	2.27348	2,240,950	11.22	0.00	0	

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	13.45	Call			9,668.42000	9.66842	9,613,400	13.71	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,068.40000	1.06840	1,069,940	13.71	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call			2,247.78000	2.24778	2,215,440	11.20	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			11,797.70000	11.79770	11,844,270	10.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			8,337.42000	8.33742	8,375,140	10.66	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,183.93000	1.18393	1,161,600	10.72	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call			6,856.61000	6.85661	6,805,500	12.67	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,740.63000	1.74063	1,746,080	12.67	0.00	0	40
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>11,500</b>
<b>Total For R2040</b>												<b>328,405.20</b>	<b>4</b>	<b>140,600</b>
R2044	On	04/08/2022	Bond Future			11.43826	78.88607	11.43008	78.93938		13.22	284,305,396.28	3,604	88,400
R2044	On	03/11/2022	Bond Future			11.60021	80.01970	11.59161	80.07444		12.78	0.00	0	
R2044	On	02/02/2023	Bond Future			11.75351	76.93743	11.74447	76.99368		12.97	0.00	0	
R2044	On	04/05/2023	Bond Future			11.88662	78.35889	11.87711	78.41695		12.42	0.00	0	
<b>Total R2044 Future</b>												<b>284,305,396.28</b>	<b>3,604</b>	<b>88,400</b>
R2044	On	04/08/2022	Bond Future	11.08	Call			586.04000	0.58604	547,860	12.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,925.19000	2.92519	2,940,320	12.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			605.95000	0.60595	567,090	12.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,876.68000	2.87668	2,891,130	12.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			626.39000	0.62639	586,840	12.47	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,828.80000	2.82880	2,842,560	12.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			1,888.03000	1.88803	1,847,200	12.28	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,124.61000	3.12461	3,138,520	12.28	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			1,917.81000	1.91781	1,876,690	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,089.04000	3.08904	3,102,660	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			335.48000	0.33548	320,660	11.07	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put			7,106.09000	7.10609	7,146,010	11.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,602.18000	1.60218	1,564,360	12.12	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put			3,497.23000	3.49723	3,514,150	12.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			1,858.29000	1.85829	1,817,760	12.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,160.31000	3.16031	3,174,520	12.27	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			5,414.58000	5.41458	5,441,270	12.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,514.16000	1.51416	1,484,340	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			5,370.08000	5.37008	5,396,510	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,537.23000	1.53723	1,507,160	12.23	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			5,325.64000	5.32564	5,351,820	12.23	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			1,491.06000	1.49106	1,461,500	12.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			5,212.73000	5.21273	5,237,760	11.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			2,293.02000	2.29302	2,259,790	11.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	04/05/2023	Bond Future	11.42	Put			5,173.63000	5.17363	5,198,460	11.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,319.39000	2.31939	2,285,960	11.86	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,135.05000	5.13505	5,159,680	11.86	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			2,267.08000	2.26708	2,234,050	11.84	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>284,305,396.28</b>	<b>3,604</b>	<b>91,66</b>
R2048	On	04/08/2022	Bond Future			11.37708	82.13782	11.37386	82.15937		12.95	23,819,967.80	290	200,66
R2048	On	03/11/2022	Bond Future			11.53700	78.89493	11.53356	78.91740		13.23	0.00	0	
R2048	On	02/02/2023	Bond Future			11.68822	80.17555	11.68454	80.19904		12.70	0.00	0	
R2048	On	04/05/2023	Bond Future			11.81146	77.21908	11.80752	77.24376		12.86	0.00	0	
<b>Total R2048 Future</b>												<b>23,819,967.80</b>	<b>290</b>	<b>200,66</b>
R2048	On	04/08/2022	Bond Future	10.99	Call			515.09000	0.51509	486,990	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,160.97000	3.16097	3,154,420	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			533.19000	0.53319	504,600	11.99	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			3,108.16000	3.10816	3,101,120	11.99	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			32.64000	0.03264	28,190	11.25	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			7,061.15000	7.06115	7,078,250	11.25	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			370.96000	0.37096	347,350	11.83	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			3,659.88000	3.65988	3,657,820	11.83	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			497.42000	0.49742	469,810	11.96	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,214.31000	3.21431	3,208,250	11.96	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			7,830.99000	7.83099	7,849,630	11.30	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.37000	0.00037	0,270	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			12,782.51000	12.78251	12,803,960	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			10.71000	0.01071	8,880	11.35	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			8,618.57000	8.61857	8,638,290	11.35	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			19.01000	0.01901	16,100	11.30	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,807.23000	1.80723	1,780,670	12.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,292.44000	3.29244	3,288,350	12.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,837.19000	1.83719	1,810,470	12.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,254.90000	3.25490	3,250,650	12.57	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,777.72000	1.77772	1,751,320	12.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,330.53000	3.33053	3,326,600	12.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			5,570.88000	5.57088	5,575,410	11.83	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,486.83000	1.48683	1,467,720	11.85	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			5,524.22000	5.52422	5,528,600	11.85	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,440.32000	1.44032	1,421,520	11.81	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			5,617.63000	5.61763	5,622,320	11.81	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,463.59000	1.46359	1,444,630	11.83	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048	On	04/05/2023	Bond Future	11.33	Call		2,256.94000	2.25694	2,236,910	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,356.72000	5.35672	5,361,370	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,283.22000	2.28322	2,263,090	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,315.82000	5.31582	5,320,370	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,309.95000	2.30995	2,289,710	12.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,275.46000	5.27546	5,279,900	12.19	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,85</b>
<b>Total For R2048</b>											<b>23,819,967.80</b>	<b>290</b>	<b>206,48</b>
R209	On	04/08/2022	Bond Future			11.12073	68.44730	11.13290	68.38414	11.98	5,270,442.10	77	23,43
R209	On	03/11/2022	Bond Future			11.28663	66.28588	11.29915	66.22232	12.14	0.00	0	4,13
R209	On	02/02/2023	Bond Future			11.43972	67.36224	11.45259	67.29823	11.67	0.00	0	
R209	On	04/05/2023	Bond Future			11.57013	65.45314	11.58334	65.38860	11.71	0.00	0	
<b>Total R209 Future</b>											<b>5,270,442.10</b>	<b>77</b>	<b>27,57</b>
R209	On	04/08/2022	Bond Future	10.57	Call		201.21000	0.20121	197,750	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,214.05000	3.21405	3,147,430	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		209.74000	0.20974	206,290	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,167.39000	3.16739	3,100,780	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		218.54000	0.21854	215,100	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,121.07000	3.12107	3,054,470	10.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		1,247.38000	1.24738	1,259,460	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		122.71000	0.12271	122,920	10.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,514.52000	1.51452	1,475,200	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		405.71000	0.40571	409,090	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,642.78000	4.64278	4,582,600	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,225.75000	1.22575	1,237,610	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,768.47000	2.76847	2,716,770	11.43	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.00	Put		7,207.14000	7.20714	7,143,790	10.62	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Put		2,737.71000	2.73771	2,686,230	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		11.98000	0.01198	11,800	10.75	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		11,676.19000	11.67619	11,612,450	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		28.78000	0.02878	28,530	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,123.48000	10.12348	10,059,670	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		1,269.06000	1.26906	1,281,360	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,707.06000	2.70706	2,655,800	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,290.95000	1.29095	1,303,470	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,676.67000	2.67667	2,625,630	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,522.39000	2.52239	2,546,630	12.14	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,066.19000	1.06619	1,076,800	10.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,426.83000	4.42683	4,373,430	10.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Call		1,032.27000	1.03227	1,042,560	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,499.70000	4.49970	4,445,980	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,049.15000	1.04915	1,059,600	10.83	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,463.15000	4.46315	4,409,590	10.83	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,149.62000	4.14962	4,101,840	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,748.51000	1.74851	1,765,430	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,118.61000	4.11861	4,070,990	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,708.18000	1.70818	1,724,770	11.09	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,181.07000	4.18107	4,133,120	11.09	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,728.16000	1.72816	1,744,920	11.10	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,50</b>
<b>Total For R209</b>											<b>5,270,442.10</b>	<b>77</b>	<b>56,07</b>
R210	On	04/08/2022	Bond Future			223.65784	223.65784	224.54939	224.54939		0.00	0	1,02
R210	On	03/11/2022	Bond Future			223.95857	223.95857	224.86475	224.86475		0.00	0	
R210	On	02/02/2023	Bond Future			227.64260	227.64260	228.56542	228.56542		0.00	0	
R210	On	04/05/2023	Bond Future			228.81960	228.81960	229.76126	229.76126		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
R213	On	04/08/2022	Bond Future			10.65415	82.90300	10.66162	82.86732	9.14	121,452,895.00	1,465	29,9
R213	On	03/11/2022	Bond Future			10.85459	80.55543	10.86225	80.51992	9.24	0.00	0	
R213	On	02/02/2023	Bond Future			11.04475	81.86251	11.05263	81.82704	8.89	0.00	0	
R213	On	04/05/2023	Bond Future			11.19943	79.82233	11.20749	79.78701	8.93	0.00	0	
<b>Total R213 Future</b>											<b>121,452,895.00</b>	<b>1,465</b>	<b>29,91</b>
R213	On	04/08/2022	Bond Future	9.88	Call		79.31000	0.07931	74,920	8.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,925.82000	3.92582	3,885,750	8.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		83.17000	0.08317	78,660	8.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,878.98000	3.87898	3,838,790	8.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		87.18000	0.08718	82,540	8.29	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,832.34000	3.83234	3,792,020	8.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		366.05000	0.36605	364,550	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,593.90000	4.59390	4,556,890	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		585.52000	0.58552	584,600	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,781.39000	3.78139	3,744,960	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		837.43000	0.83743	837,500	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		48.80000	0.04880	47,800	8.54	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,625.50000	8.62550	8,588,990	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		57.35000	0.05735	56,260	8.53	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		8,317.78000	8.31778	8,281,180	8.53	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		273.45000	0.27345	271,760	8.38	0.00	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
R213	On	03/11/2022	Bond Future	10.40	Put		3,065.14000	3.06514	3,029,920	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,129.21000	3.12921	3,093,840	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		869.04000	0.86904	869,250	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,097.16000	3.09716	3,061,860	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		885.03000	0.88503	885,320	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,198.45000	5.19845	5,161,250	8.38	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put		3,161.67000	3.16167	3,126,230	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		853.05000	0.85305	853,190	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		775.16000	0.77516	776,780	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,590.40000	4.59040	4,556,550	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		933.86000	0.93386	936,170	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,178.11000	4.17811	4,144,950	8.23	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call		559.29000	0.55929	559,890	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,434.53000	5.43453	5,399,660	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		753.26000	0.75326	754,770	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,664.16000	4.66416	4,630,200	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		764.16000	0.76416	765,720	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,627.21000	4.62721	4,593,300	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,052.87000	1.05287	1,055,710	8.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,919.24000	3.91924	3,886,610	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,709.32000	5.70932	5,729,860	9.86	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		756.52000	0.75652	741,590	9.86	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call		122.31000	0.12231	121,700	8.16	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,258.71000	9.25871	9,222,630	8.16	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,778.22000	3.77822	3,749,030	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,714.09000	1.71409	1,720,300	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,751.59000	3.75159	3,722,480	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,677.18000	1.67718	1,683,240	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,805.28000	3.80528	3,776,020	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,695.43000	1.69543	1,701,560	8.59	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>121,452,895.00</b>	<b>1,465</b>	<b>35,18</b>
R214	On	04/08/2022	Bond Future			11.41273	65.31217	11.40953	65.32920	13.02	455,878,946.60	6,980	16,32
R214	On	03/11/2022	Bond Future			11.57401	62.96484	11.57060	62.98258	13.27	0.00	0	
R214	On	02/02/2023	Bond Future			11.72643	63.98676	11.72279	64.00532	12.76	0.00	0	
R214	On	04/05/2023	Bond Future			11.85107	61.87171	11.84717	61.89126	12.88	0.00	0	
<b>Total R214 Future</b>											<b>455,878,946.60</b>	<b>6,980</b>	<b>16,32</b>
R214	On	04/08/2022	Bond Future	10.97	Call		345.73000	0.34573	325,220	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,754.90000	2.75490	2,751,420	12.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.98	Call			358.37000	0.35837	337,470	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			2,711.13000	2.71113	2,707,260	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			371.34000	0.37134	350,040	12.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			2,667.75000	2.66775	2,663,480	12.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			1,467.81000	1.46781	1,446,500	12.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,633.03000	2.63303	2,629,460	12.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			1,491.72000	1.49172	1,470,290	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,603.37000	2.60337	2,599,680	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			1,444.10000	1.44410	1,422,920	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,662.95000	2.66295	2,659,510	12.65	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,599.10000	4.59910	4,602,860	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,142.17000	1.14217	1,127,250	11.91	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,561.49000	4.56149	4,565,130	11.91	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,160.42000	1.16042	1,145,380	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,524.28000	4.52428	4,527,800	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,124.26000	1.12426	1,109,460	11.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,805.37000	1.80537	1,789,420	12.22	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,326.95000	4.32695	4,330,550	12.22	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,826.42000	1.82642	1,810,380	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,294.61000	4.29461	4,298,120	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,847.60000	1.84760	1,831,470	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,262.47000	4.26247	4,265,890	12.24	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>455,878,946.60</b>	<b>6,980</b>	<b>16,32</b>	
<b>Total for Bond</b>											<b>2,348,235,581.45</b>	<b>28,755</b>	<b>1,366,9€</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>		
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>		
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

Contract Details	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 R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/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			812.63600	812.63600	812.16000	812.16000				0.00	0	1,1'
GOVI On 03/11/2022 GOVI			824.41900	824.41900	823.94900	823.94900				0.00	0	
GOVI On 02/02/2023 GOVI			837.77600	837.77600	837.31000	837.31000				0.00	0	
GOVI On 04/05/2023 GOVI			853.13900	853.13900	852.67900	852.67900				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,1'</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			71,200.00000	7.12000	66,440,000			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			71,000.00000	7.10000	66,240,000			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			71,100.00000	7.11000	66,340,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			35,290.00000	3.52900	39,990,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			35,190.00000	3.51900	39,890,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.41	Call		35,390.00000	3.53900	40,090,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		135,100.00000	13.51000	130,440,000		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		135,200.00000	13.52000	130,540,000		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		135,300.00000	13.53000	130,640,000		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	2,790,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		1,810.00000	0.18100	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	2,690,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		1,910.00000	0.19100	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	2,590,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		2,010.00000	0.20100	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
AL37	On	04/08/2022	Index Future			818.52500	818.52500	817.21100	817.21100		0.00	0	
AL37	On	03/11/2022	Index Future			830.39400	830.39400	829.07300	829.07300		0.00	0	
AL37	On	02/02/2023	Index Future			843.84700	843.84700	842.51800	842.51800		0.00	0	
AL37	On	04/05/2023	Index Future			859.32100	859.32100	857.98300	857.98300		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			926.29600	926.29600	925.86100	925.86100		0.00	0	
AL7T	On	03/11/2022	Index Future			939.72700	939.72700	939.30000	939.30000		0.00	0	
AL7T	On	02/02/2023	Index Future			954.95200	954.95200	954.53200	954.53200		0.00	0	
AL7T	On	04/05/2023	Index Future			972.46300	972.46300	972.05300	972.05300		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			823.95600	823.95600	823.46700	823.46700		0.00	0	13
ALBI	On	03/11/2022	Index Future			835.90300	835.90300	835.42000	835.42000		0.00	0	
ALBI	On	02/02/2023	Index Future			849.44500	849.44500	848.96800	848.96800		0.00	0	
ALBI	On	04/05/2023	Index Future			865.02200	865.02200	864.55100	864.55100		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV	On	04/08/2022	Index Future			320.03500	320.03500	320.08700	320.08700		0.00	0	73
IGOV	On	03/11/2022	Index Future			324.75400	324.75400	324.81100	324.81100		0.00	0	
IGOV	On	02/02/2023	Index Future			330.09300	330.09300	330.15600	330.15600		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IGOV On 04/05/2023 Index Future			336.22200	336.22200	336.29200	336.29200				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>77</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>77</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>94</b>
JIBAR f On 20/07/2022 Jibar Future			5.08500	94.91500	5.07500	94.92500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.58000	94.42000	5.57000	94.43000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.74500	94.25500	5.69500	94.30500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.18000	93.82000	6.16000	93.84000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.29000	93.71000	6.27000	93.73000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.70500	93.29500	6.71000	93.29000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.19000	92.81000	7.28500	92.71500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.69500	92.30500	7.75000	92.25000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.85000	92.15000	7.98000	92.02000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.05000	91.95000	8.19500	91.80500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.14500	91.85500	8.30500	91.69500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.30500	91.69500	8.55000	91.45000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Derivatives :</b>										<b>2,348,235,581.45</b>	<b>28,755</b>	<b>1,369,32</b>
ABCPI3 On 07/12/2023 Spot Bond			2.21100	321.24972	2.21100	321.12491				0.00	0	24,422,50
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,422,50</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>24,422,50</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.13834				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.61761				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	99.79308	9.65000	99.76725				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.77500	86.48755	11.77500	86.46037				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	100.38359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.07109				0.00	0	20,000,00
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.98278				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>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.80734				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.90971				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.78357				0.00	0	760,000,00
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.94453				0.00	0	100,000,00
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.28484				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	101.03149				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.96596				0.00	0	200,000,00
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.28294				0.00	0	150,000,00
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.78528				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.92730				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.94734				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.52327				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.84741				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	100.10209				0.00	0	1,500,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.24717				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.06466				0.00	0	180,000,00
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.70151				0.00	200,000,000	220,000,00
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>220,000,00</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>200,000,000</b>	<b>220,000,00</b>
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.99623				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.02216				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.04073				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.95043				0.00	0	
<b>Total ABFN46 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 ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.55098				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.44999				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.03963				0.00	1,000,000,000	500,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.40700				0.00	200,000,000	100,000,00
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.89319				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	99.68596				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.50283				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.52036				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.53503				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>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.08585				0.00	400,000,000	600,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>600,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>600,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.61049				0.00	1,200,000,000	600,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.40565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.87036				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.81215				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			6.79000	6.79000	6.79000	152.78772				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	40.93951	100.00000	40.83598				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			2.54000	2.54000	2.54000	161.40236				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			3.49000	3.49000	3.49000	214.01797				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			4.48500	4.48500	4.48500	235.68083				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.26000	7.26000	7.26000	102.68878				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.70000	8.70000	8.70000	106.58634				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			5.79000	102.57201	5.79000	102.55611			6,948,000,000,000.00	1,200,000,000	600,000,000	
<b>Total ABS15 SPOT</b>									<b>6,948,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
<b>Total For ABS15</b>									<b>6,948,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
ABS16 On 11/11/2025 Spot Bond			8.39000	106.97267	8.39000	106.94878			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			9.11000	107.57250	9.11000	107.54647				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.23000	106.64752	6.23000	106.62975				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.15500	101.21880	9.15500	101.19418				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.01898	100.00000	13.98812				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.32100	325.30052	1.32100	325.18200				0.00	0	35,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
ABX01 On 10/07/2024 Spot Bond			11.57500	11.57500	11.57500	103.72762				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	100.01927				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	100.01877				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	99.93996				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	100.01905				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	100.01905				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	100.01953				0.00	0	
<b>Total ACL201 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 ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.01953				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.97142				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.19048				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	100.01822				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.62117				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.57046				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.78934				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.52051				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.37872				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.39141				0.00	400,000,000	200,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	105.37860				0.00	87,000,000	331,800,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>87,000,000</b>	<b>331,800,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>87,000,000</b>	<b>331,800,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.11464				0.00	192,000,000	50,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>192,000,000</b>	<b>50,200,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>192,000,000</b>	<b>50,200,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.80190				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.60975				0.00	0	100,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.98035				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.01455				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			9.00000	99.04836	9.00000	99.02427				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.06606				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.23767				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.45200				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	100.89014				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.51974				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			7.79500	105.53701	7.79500	105.51471				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	100.49221				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.54332				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.57476				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.22830				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.54203				0.00	0	2,020,000,00
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,020,000,00</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>2,020,000,00</b>
AHF6A On 21/08/2024 Spot Bond					0.00000	100.91446				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	100.54323				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.57464				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.79393				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.64946				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.73217				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.55894				0.00	0	
<b>Total AHF7B1 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 AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.54716				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.59034				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.57542				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.31984				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.81736				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			7.95000	104.69411	7.95000	104.67181				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04: On 29/05/2024 Spot Bond			8.39700	102.08711	8.39700	102.06430				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			12.62500	87.71362	12.62500	87.68445				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			5.52000	192.59589	5.52000	192.50402				0.00	0	18,950,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,950,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>18,950,00</b>
APF06: On 24/08/2022 Spot Bond					0.00000	100.62151				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	99.88978				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	100.96626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.14873				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	99.97782				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.59387				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	100.84883				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.83500	250.11966	4.83500	250.00488				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			5.33500	218.12788	5.33500	218.02489				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			4.36000	204.55698	4.36000	204.46571				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>	
ASN18 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.83030				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.87000	117.68520	4.87000	117.63094				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>	
ASN19 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.20947				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	100.40243				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	100.02094				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	100.01427				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.57922				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.60965				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.54175				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.15406				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.89099				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.01806				0.00	0	
<b>Total ASN300 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 ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.70079				0.00	1,000,000,000	500,000,000
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ASN31 On 31/03/2029 Spot Bond			4.19600	4.19600	4.19600	112.76231				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			5.04500	5.04500	5.04500	103.27118				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.17823				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.20076				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.71161				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.47081				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 31/01/2038 Spot Bond			4.98000	116.11188	4.98000	116.05799				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	100.01828				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	100.01682				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	100.18217				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	100.01761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.01761				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>	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.41119				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.21920				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>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.19610				0.00	400,000,000	800,000,000
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
ASN373 On 20/12/2024 Spot Bond					0.00000	100.68848				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>	
ASN374 On 06/11/2023 Spot Bond					0.00000	101.01199				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.03124				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.03124				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.34555				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.01741				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>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.55585				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39( On 17/12/2025 Spot Bond					0.00000	100.06947				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40( On 20/12/2024 Spot Bond					0.00000	100.01731				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	100.01992				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	100.26773				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	103.44135				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	99.98347				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	99.98284				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	100.00002				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>	
ASN45( On 20/03/2023 Spot Bond					0.00000	100.49435				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	103.39147				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.96328				0.00	0	
<b>Total ASN460 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 ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.97188				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.64074				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.31418				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.76807				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.89430				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.73498				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.14912				0.00	400,000,000	800,000,000
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
ASN48 On 25/08/2025 Spot Bond					0.00000	102.58900				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.23143				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.68246				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	100.11683				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	100.11683				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.30894				0.00	0	330,000,00
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
ASN50 On 21/12/2026 Spot Bond			10.39500	95.11194	10.39500	95.08561				0.00	0	1,600,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>1,600,00</b>
ASN50 On 21/12/2026 Spot Bond			9.57500	95.01932	9.57500	94.99504				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			10.12500	93.77007	10.12500	93.74477				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			10.12500	93.77007	10.12500	93.74477				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2022 Spot Bond			9.10000	103.54322	9.10000	103.51766				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2024 Spot Bond			11.05000	104.30929	11.05000	104.27830				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.00000	104.28990	11.00000	104.25906				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.09597	10.50000	104.06654				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.09597	10.50000	104.06654				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.46779				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.79227				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	100.60742				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.13477	10.60000	104.10505				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	100.98085	10.47000	104.05500				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.11536	10.55000	104.08580				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.53458				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.00029				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.28109				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.81020				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.01686				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.18651				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.35445				0.00	0	
<b>Total ASN583 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 ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.16590				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 31/01/2023 Spot Bond			9.22000	103.59905	9.22000	103.57326				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 11/04/2023 Spot Bond					0.00000	101.13002				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.06192				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.89359				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.94760				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.49106				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.79931				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.95875				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	99.83471				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	100.86739				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	99.99984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59717				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.85909				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	99.99987				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.48820				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.38889				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	100.01973				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.02111				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.31642				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	100.96793				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	100.16596				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.23398				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	99.80740				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.48123				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.57717				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	101.42301				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	99.84812				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	100.02033				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	100.02108				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.30592				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	99.96766				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	99.80153				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.85435				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.90978				0.00	0	
<b>Total ASN693 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 ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.20145				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.89715				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	100.01856				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	100.01869				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	100.01709				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.73007				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.87383				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.62167				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	99.80497				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	100.06801				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	99.86689				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	99.85371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.15626				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 15/10/2022 Spot Bond					0.00000	101.06030				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	100.29617				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.87913				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.44856				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	99.80593				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.01793				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	100.01818				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	100.75787				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	100.83219				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	100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN77(On 21/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78(On 21/12/2026 Spot Bond			9.82880	9.82880	9.82880	102.39436				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	100.06812				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	103.64778				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.94546				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.82556				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.82691				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.12630				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 21/12/2026 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81(On 01/07/2022 Spot Bond					0.00000	101.19103				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.51552				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN81(On 01/07/2022 Spot Bond					0.00000	101.22543				0.00	0	
<b>Total ASN819 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 ASN819</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.32779			0.00	0	
<b>Total ASN820 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.15309			0.00	0	
<b>Total ASN821 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.23598			0.00	0	
<b>Total ASN822 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	101.77616			0.00	0	
<b>Total ASN823 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.22587			0.00	0	
<b>Total ASN824 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.49041			0.00	0	
<b>Total ASN825 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>									<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.48639			0.00	0	
<b>Total ASN826 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>									<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.36906			0.00	0	
<b>Total ASN831 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>									<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.17435			0.00	0	
<b>Total ASN832 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>									<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.17435			0.00	0	
<b>Total ASN833 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>									<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.20383			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	100.08414			0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ASN837</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ASN837 On 21/04/2027 Spot Bond					0.00000	101.00372				0.00	0	140,000,000
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
ASN838 On 21/04/2027 Spot Bond					0.00000	100.99541				0.00	0	100,000,000
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN840 On 21/04/2027 Spot Bond					0.00000	100.99541				0.00	0	200,000,000
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ASN840 On 22/04/2027 Spot Bond					0.00000	101.04085				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>	
ASN841 On 25/04/2042 Spot Bond					0.00000	102.22967				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>	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.78687				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>	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.79446				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>	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.81722				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.00975				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>	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.00254				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>	
ASN850 On 20/06/2027 Spot Bond					0.00000	100.01802				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	100.01868				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	100.53381				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	100.44061				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.35047				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	100.59597				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	100.42417				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	100.22176				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	100.22176				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.18780				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.13142				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>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.13142				0.00	0	
<b>Total ASN868 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 ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN868 On 30/09/2027 Spot Bond					0.00000	100.14059				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.09822				0.00	0	
<b>Total ASN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN870</b>										<b>0.00</b>	<b>0</b>	
ASN872 On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.84824				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.52739				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	99.85332				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			7.28500	99.77048	7.28500	99.75097				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	102.26576				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	102.12902				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.77587				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			9.15000	9.15000	9.15000	101.22157				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.18500	12.18500	12.18500	102.66959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 01/07/2024 Spot Bond					0.00000	98.26634				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 01/07/2022 Spot Bond					0.00000	101.56752				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.56818				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.53008				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	99.88050				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	100.39855				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	99.47825				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 30/06/2023 Spot Bond					0.00000	99.76403				0.00	400,000,000	200,000,000
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BAYA81</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.01823				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 30/09/2023 Spot Bond					0.00000	99.88144				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.77497				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.76296				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.82761				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.92281				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.85987				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.79859				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.93106				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	99.78206				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	99.77557				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	99.78162				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.73294				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	100.01446				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.72731				0.00	0	
<b>Total BAYB16 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 BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.73379				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>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.87896				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>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.00706				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>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.73333				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>	
BD0302 On 18/04/2028 Spot Bond			9.13000	9.13000	9.13000	96.91339				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	100.87285				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.58395				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	100.24614				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.58411				0.00	0	500,000,00
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BDX35 On 16/06/2026 Spot Bond					0.00000	100.08446				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.42733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.66599				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.25004				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.12611				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			7.94000	104.24951	7.94000	104.22720				0.00	0	100,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.41117				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.36702				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	100.32806				0.00	0	40,000,00
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.17261				0.00	0	250,000,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	101.12484				0.00	0	2,463,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,463,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>2,463,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	99.87542				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.98914				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			6.69000	104.79818	6.69000	104.77945				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.10156				0.00	0	8,150,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,150,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>8,150,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.95771				0.00	0	1,000,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.73495				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>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.98772				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.33149				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	98.20200				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	89.61100				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.74800				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.13390				0.00	0	
<b>Total BNPP19 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 BNPP19</b>										<b>0.00</b>	<b>0</b>	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.46533				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: On 13/09/2022 Spot Bond					0.00000	100.12202				0.00	0	
<b>Total BNPP21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP21</b>										<b>0.00</b>	<b>0</b>	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.10979				0.00	0	
<b>Total BNPP22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP22</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.25848				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.59055				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.25859				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.74648				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.55060				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.84384				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.29779				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	100.72266				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.74932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.48971				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	100.72810				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.66263				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	99.85469				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.90168				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.56774				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.76183				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.62500	103.67967	8.62500	103.65562				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.87500	105.17134	8.87500	105.14639				0.00	0	200,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CCT03 On 15/03/2025 Spot Bond			9.47500	106.94287	9.47500	106.91596				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.89500	10.89500	10.89500	102.77429				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	101.13547				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.52750				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.55987				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.30307				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.38033				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>	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.38474	4.77000	104.18100				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	100.96500				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.92295				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			7.70500	107.23249	7.70500	107.21046				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.06125	8.70700	108.76000				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.00518				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.00345				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	103.42168				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	101.99337	10.98000	101.96374				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	105.93500				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.43901	6.50000	106.93900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.41600				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	100.01804				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.60367				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.59878				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			5.24000	150.99372	5.24000	150.92255				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN455 On 31/01/2025 Spot Bond			5.68000	149.36640	5.68000	149.29425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.62606				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.95000	103.86304	6.95000	103.84340				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>	
CLN493 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.51878				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			7.35000	108.42447	7.35000	108.40321				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.91409				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	101.28499				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	101.35269				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.92165				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.15291				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	100.09359				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>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.44154				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.75745				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>	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.60024	9.96000	102.57288				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.39023	10.01000	101.36339				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.54691				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>	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.79003	9.60000	99.76385				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.14986				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.45895				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.55784	9.20000	102.53250				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.37301				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.15359				0.00	0	
<b>Total CLN526 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 CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.43050				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	100.63092				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	100.14986				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	100.01946				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.11778				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			10.35500	104.40260	10.35500	104.37348				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.45821				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	100.94584				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.26379				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	144.95800				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.70337				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			9.82500	103.97626	9.82500	103.94872				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.87500	102.75839	9.87500	102.73148				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			9.96500	101.66003	9.96500	101.63316				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	305.04225				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.61921				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.64298				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.53698				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.39250				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	123.78400				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.68959				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>	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	100.96136	10.19000	100.99873				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			9.82500	102.05707	9.82500	102.03047				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.01806				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.64780				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.10594				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.28359				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.65063				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			10.05500	100.87985	10.05500	100.85296				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.67557				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.65397				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.03361				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.02091				0.00	0	600,000,00
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	101.07462				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.42087				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.68431				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.08365				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.08771				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.39070				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.58028				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.20519				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.01807				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.16261				0.00	0	3,000,000,00
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
CLN590 On 05/12/2026 Spot Bond					0.00000	101.85575				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.66000	153.47015	3.66000	123.64120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.72513				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 27/06/2022 Spot Bond					0.00000	101.42344				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.52942				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.68379				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.34624				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>	90,000,00
CLN598 On 10/12/2024 Spot Bond					0.00000	100.18972				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	90,000,00
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	90,000,00
CLN599 On 18/06/2024 Spot Bond					0.00000	100.01807				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	100.01807				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.68700				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.26787				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.70705				0.00	0	140,000,00
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	140,000,00
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.61053				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>	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.26393				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.10924				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.53921				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.32786	9.32000	101.30264				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.92686				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.25816				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.52358				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.66010				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.29593				0.00	0	
<b>Total CLN615 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 CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.42100				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>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.80753				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.21425				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.44592				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.84294				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.90950				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.96136				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.91000	104.85872	6.91000	104.83904				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.60667				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.39912				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.67500	62.39952	12.67500	82.65675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.58742				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			10.52500	100.50500	10.52500	100.47653				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.60399				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	100.53870				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.53582				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.69954				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	103.31217				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	100.51960				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	100.60130				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	100.86394				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	100.65490				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 17/10/2023 Spot Bond					0.00000	100.98558				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>	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.52195				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.01773				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.11744				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.01775				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.73617				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.38674				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.60130				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.48488				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.60130				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.49200				0.00	0	
<b>Total CLN655 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 CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.02131				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>	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.96363				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>	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.53997				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>	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.66000				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>	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.97300				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.32300				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.61178				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.59145				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.71913				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.59487				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.42129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 27/02/2023 Spot Bond					0.00000	100.48664				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.66382				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>	
CLN67 On 31/01/2025 Spot Bond			4.31248	154.49544	4.31248	155.86888				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>	
CLN67 On 31/01/2025 Spot Bond			4.31248	154.49544	4.31248	155.86988				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>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.67721				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.71289				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>	
CLN67( On 21/12/2026 Spot Bond					0.00000	99.99985				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>	
CLN68( On 28/02/2023 Spot Bond					0.00000	100.59063				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>	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.43973				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.24114				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.86894				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.99977				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.99954				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.99984				0.00	0	310,000,00
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
CLN691 On 01/07/2022 Spot Bond					0.00000	99.89969				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.75708				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.17288				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.65056				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.81038				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.35647				0.00	0	
<b>Total CLN700 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 CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.58953				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>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.33532				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.01599				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.73914				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.73072				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.14551				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.99970				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.11926				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.36305				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.09956				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.56148				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.99970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.99970				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	99.99970				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.15491				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	100.13362				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.14896				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.47234				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	100.33136				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.18479				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	99.99977				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	99.99977				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	99.99977				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	99.99976				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.99976				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.99976				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.69231				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.73442				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.37550				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.13578				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.37730				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.49512				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.02060				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.76400				0.00	0	
<b>Total CLN739 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 CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.05112				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	100.59237				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	101.77275				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	101.75419				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	96.31500				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	101.17674				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	100.46724				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	99.99996				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	100.93213				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	100.14443				0.00	0	380,000,00
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
CLN751 On 01/10/2026 Spot Bond					0.00000	101.30269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.86580			148,000,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total CLN754 SPOT</b>									<b>18,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For CLN754</b>									<b>18,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.21803			0.00	0	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000			0.00	0	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000			0.00	0	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000			0.00	0	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.02970			0.00	0	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.02893			0.00	0	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.65107			0.00	0	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000			0.00	0	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	100.74218				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.91178				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.74849				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.86580		140,600,000,000,000.00		19,000,000,000	9,500,000,000	
<b>Total CLN766 SPOT</b>								<b>10,600,000,000,000.00</b>		<b>19,000,000,000</b>	<b>9,500,000,000</b>	
<b>Total For CLN766</b>								<b>10,600,000,000,000.00</b>		<b>19,000,000,000</b>	<b>9,500,000,000</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.96035				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.17244				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.04378				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.02722				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.07155				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.45205				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>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.96756				0.00	0	
<b>Total CLN774 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 CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.57100	6.57100	6.57100	120.56312				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>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.42031				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.49948				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.80557				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.81224				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.55879				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.93875				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.84554				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.86019				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.64518				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	99.99991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.64518				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	103.68058				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.54426				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.93890				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	98.27900				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.93890				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	95.90257				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	100.93890				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.93890				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.64524				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.93890				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	100.93904				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.94528				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.94528				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.45138				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.48207				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.81623				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.08114				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.95206				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.45436				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.85886				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 21/12/2027 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.13000	96.93704	9.13000	96.91339				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.99976				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>	
CLN81 On 21/07/2025 Spot Bond					0.00000	101.16660				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>	
CLN81 On 01/10/2022 Spot Bond					0.00000	101.94734				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>	
CLN81 On 04/10/2022 Spot Bond					0.00000	101.76246				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 04/10/2022 Spot Bond					0.00000	101.76246				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>	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.93890				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>	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.93913				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>	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.95206				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>	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.80559				0.00	0	340,000,00
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
CLN81 On 31/01/2025 Spot Bond					0.00000	101.07748				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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.90491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.94902				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>	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.69323				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>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.69323				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.69290				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>	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.58785				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.40932				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.45901				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.68354				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.30049				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN832 On 31/07/2027 Spot Bond					0.00000	100.26716			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>	
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.51549			0.00	0	
<b>Total CLN833 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>									<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.17697			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>	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.17712			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>	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.17713			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>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.17704			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>	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.14065			0.00	0	
<b>Total CLN838 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>									<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.01784			0.00	0	
<b>Total CLN839 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>									<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.15012			0.00	0	
<b>Total CLN840 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>									<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	16,230,000.00
<b>Total CLN841 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,230,000.00</b>
<b>Total For CLN841</b>									<b>0.00</b>	<b>0</b>	<b>16,230,000.00</b>
CLN842 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		549,791,350,000,000.00	5,497,913,500	5,497,913,500	
<b>Total CLN842 SPOT</b>								<b>19,791,350,000,000.00</b>	<b>5,497,913,500</b>	<b>5,497,913,500</b>	
<b>Total For CLN842</b>								<b>19,791,350,000,000.00</b>	<b>5,497,913,500</b>	<b>5,497,913,500</b>	
CLN843 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		187,428,870,000,000.00	1,874,288,700	1,874,288,700	
<b>Total CLN843 SPOT</b>								<b>17,428,870,000,000.00</b>	<b>1,874,288,700</b>	<b>1,874,288,700</b>	

Contract Details	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 CLN843</b>										17,428,870,000,000.00	1,874,288,700	1,874,288,700
COJ05 On 05/06/2023 Spot Bond			8.29000	104.07630	8.29000	104.05320				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			11.09500	101.13806	11.09500	101.10806				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.41000	101.70624	9.41000	101.68069				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			7.78500	102.95590	7.78500	102.93441				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.88500	91.47575	12.88500	91.44455				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			11.47500	91.90546	11.47500	91.87744				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			10.15000	10.15000	10.15000	107.79970				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	100.27591				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.02378				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.51259				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.60459				0.00	200,000,000	100,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.22500	10.22500	10.22500	101.35500				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.49646				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.83521				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			100.00000	100.00000	100.00000	100.00000			820,000,000,000,000.00	138,200,000,000	79,200,000,000	
<b>Total DSY06 SPOT</b>									<b>20,000,000,000,000.00</b>	<b>138,200,000,000</b>	<b>79,200,000,000</b>	
<b>Total For DSY06</b>									<b>20,000,000,000,000.00</b>	<b>138,200,000,000</b>	<b>79,200,000,000</b>	
DSY07 On 21/05/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			115,000,000,000,000.00	41,150,000,000	22,600,000,000	
<b>Total DSY07 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>41,150,000,000</b>	<b>22,600,000,000</b>	
<b>Total For DSY07</b>									<b>15,000,000,000,000.00</b>	<b>41,150,000,000</b>	<b>22,600,000,000</b>	
DV23 On 27/02/2023 Spot Bond			7.21000	104.98194	7.21000	104.96140			721,000,000,000.00	100,000,000	2,105,000,000	
<b>Total DV23 SPOT</b>									<b>721,000,000,000.00</b>	<b>100,000,000</b>	<b>2,105,000,000</b>	
<b>Total For DV23</b>									<b>721,000,000,000.00</b>	<b>100,000,000</b>	<b>2,105,000,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	64.69209	100.00000	64.54734			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	64.69209	100.00000	64.54734			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			7.73000	106.29457	7.73000	106.27230			0.00	0		
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>		
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29443	9.69000	103.26743			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29443	9.69000	103.26743			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			10.42500	99.99420	10.42500	99.96614			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			11.54500	96.84135	11.54500	96.81133			0.00	0		
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>		
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43275	10.10000	103.40460			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43275	10.10000	103.40460			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.41410				0.00	0	1,600,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	100.92164				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	99.85163				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	100.17335				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	98.66300				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	99.98750				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	100.03726				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.04764				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>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.70246				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>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.70571				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>	
DVFB2i On 31/01/2025 Spot Bond					0.00000	98.87713				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.74426				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	101.03200				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.47091				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.04318				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	100.04715				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.26000	106.97822	7.26000	106.95749				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			5.09500	115.89843	5.09500	115.84454				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.87000	104.40461	4.87000	104.35646				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>	
EL03711 On 31/01/2037 Spot Bond			2.25000	142.87057	2.25000	142.81483				0.00	0	
<b>Total EL037112038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037112038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.74000	155.44372	3.74000	155.37704		32,014,400,000,000.00		8,560,000,000	2,140,000,000	
<b>Total EL28 SPOT</b>								<b>32,014,400,000,000.00</b>		<b>8,560,000,000</b>	<b>2,140,000,000</b>	
<b>Total For EL28</b>								<b>32,014,400,000,000.00</b>		<b>8,560,000,000</b>	<b>2,140,000,000</b>	
EL29 On 19/11/2029 Spot Bond			3.64200	142.78742	3.64200	142.72652				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.68500	139.51295	3.68500	139.45307				0.00	0	10,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</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 EL30</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
EL31 On 02/06/2031 Spot Bond			4.78500	118.26537	4.78500	118.21126		36,174,600,000,000.00	7,560,000,000	1,890,000,00	
<b>Total EL31 SPOT</b>								<b>36,174,600,000,000.00</b>	<b>7,560,000,000</b>	<b>1,890,000,00</b>	
<b>Total For EL31</b>								<b>36,174,600,000,000.00</b>	<b>7,560,000,000</b>	<b>1,890,000,00</b>	
EL36 On 31/01/2036 Spot Bond			4.84000	106.61639	4.84000	106.56731		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	142.87057	2.25000	142.81483		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	149.19656		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	146.78324		0.00	0		
<b>Total ELN002 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ELN002</b>								<b>0.00</b>	<b>0</b>		
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860		0.00	0		
<b>Total ELN003 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ELN003</b>								<b>0.00</b>	<b>0</b>		
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950		0.00	0		
<b>Total ELN004 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ELN004</b>								<b>0.00</b>	<b>0</b>		
ELN006 On 09/06/2025 Spot Bond					0.00000	113.83938		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	113.01253		0.00	0		
<b>Total ELN007 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ELN007</b>								<b>0.00</b>	<b>0</b>		
ELN009 On 28/07/2025 Spot Bond					0.00000	110.43475		0.00	0		
<b>Total ELN009 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ELN009</b>								<b>0.00</b>	<b>0</b>		
ELN010 On 19/08/2025 Spot Bond					0.00000	102.64049		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>		
ELN015 On 15/04/2024 Spot Bond					0.00000	98.90696		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	100.50317				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	83.12922				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	89.91992				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	89.38858				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	91.89219				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			10.53500	100.51011	10.53500	100.48207				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.44500	12.44500	12.44500	92.83938				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			12.49500	12.49500	12.49500	96.94272				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.62500	10.62500	10.62500	99.36921				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			10.62500	10.62500	10.62500	104.43266				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			12.43500	12.43500	12.43500	75.81511				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.74000	11.74000	11.74000	96.78665				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			12.43500	12.43500	12.43500	90.24660				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.82843				0.00	0	10,390,000,00
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,390,000,00</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>10,390,000,00</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.24301				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.14472				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>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.27686				0.00	0	3,800,000,00
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,00</b>
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,00</b>
EPF020 On 07/11/2022 Spot Bond					0.00000	100.65606				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.35878				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.41781				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	100.25612				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	100.12831				0.00	0	
<b>Total EPF024 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 EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.61579				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.11990				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.87616				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.00626				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.56792				0.00	200,000,000	300,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,000</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.78592				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.98267				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.20359				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>	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.64624				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>	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.97836				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.55820				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.58685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.57243				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.60109				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.75022				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.62524				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.57268				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.53922				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.56787				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.56000	106.03958	6.56000	106.02068				0.00	0	1,000,000.00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	104.07012	10.00000	104.04207				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			9.62500	96.20090	9.62500	96.17621		5,017,622,225,000.00		521,311,400	3,154,416,800	
<b>Total ES26 SPOT</b>								<b>5,017,622,225,000.00</b>		<b>521,311,400</b>	<b>3,154,416,800</b>	
<b>Total For ES26</b>								<b>5,017,622,225,000.00</b>		<b>521,311,400</b>	<b>3,154,416,800</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.71866	7.85000	101.69727				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES33 On 15/09/2033 Spot Bond			11.97500	74.74262	11.98500	74.67013			2,770,821,005,000.00	231,383,800	1,307,537,90
<b>Total ES33 SPOT</b>									<b>2,770,821,005,000.00</b>	<b>231,383,800</b>	<b>1,307,537,90</b>
<b>Total For ES33</b>									<b>2,770,821,005,000.00</b>	<b>231,383,800</b>	<b>1,307,537,90</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.00050	7.50000	101.98009			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			12.39000	72.81376	12.38500	72.81771			1,763,805,708,000.00	142,357,200	1,254,591,50
<b>Total ES42 SPOT</b>									<b>1,763,805,708,000.00</b>	<b>142,357,200</b>	<b>1,254,591,50</b>
<b>Total For ES42</b>									<b>1,763,805,708,000.00</b>	<b>142,357,200</b>	<b>1,254,591,50</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.32789	8.50000	101.30486			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ETK002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.49659			0.00	200,000,000	400,000,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>400,000,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>200,000,000</b>	<b>400,000,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.66096			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.57318			0.00	0	
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.66634			0.00	0	
<b>Total FIFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.57424			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.85829			0.00	0	
<b>Total FIFB18 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 FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.29670				0.00	200,000,000	100,000,000
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.77095				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.82204				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	100.52711				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	100.55863				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	100.56652				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.55920				0.00	0	660,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	100.59869				0.00	0	160,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.74081				0.00	0	661,700,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>661,700,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>661,700,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.95482				0.00	0	1,600,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.85895				0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000.00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>350,000.00</b>
FRB27 On 03/06/2026 Spot Bond			9.20500	103.71834	9.20500	103.69284				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.69488				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	104.13390				0.00	1,200,000,000	400,000.00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000.00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000.00</b>
FRB30 On 19/04/2026 Spot Bond			9.12500	98.33151	9.12500	98.30754				0.00	0	1,500.00
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500.00</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>1,500.00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.51818				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			2.22100	321.20459	2.22100	321.07973				0.00	0	323,200.00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>323,200.00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>323,200.00</b>
FRBI25 On 31/01/2025 Spot Bond			2.54500	2.54500	2.54500	161.38215				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.56000	213.32140	3.56000	213.23078				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			4.14100	4.14100	4.14100	113.14745				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	229.36709				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			5.07000	99.93089	5.07000	99.88441				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.08000	99.45880	5.08000	99.41236				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			8.56000	8.56000	8.56000	82.29657				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			8.63000	8.63000	8.63000	81.37389				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			3.84000	3.84000	3.84000	156.24951				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.50384				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.84968				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	100.89424				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	103.74043				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.52360				0.00	0	
<b>Total FRC279 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 FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.01980				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	118.67767				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.87299				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	100.03232				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	116.54325				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	100.01758				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 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.58419				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.59397				0.00	0	1,000,000,00
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRC29 On 20/06/2024 Spot Bond					0.00000	100.34525				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	102.20140				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	102.44832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.46011				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.57341				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.43002				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.54786				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>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.01722				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>	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.01935				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>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.02105				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>	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.09894				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.03945				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	100.90554				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	100.01914				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC319 On 20/12/2026 Spot Bond					0.00000	100.02078				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.13085				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.01932				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.26091				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.36049				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>	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.27504				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>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.44406				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>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.70170				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.00173				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>	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.78030				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>	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.60766				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>	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.58330				0.00	0	
<b>Total FRC339 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 FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.91456				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	100.02429				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	99.99986				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	101.07047				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	100.02195				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	102.68055				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	101.13327				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	101.01885				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.89139				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	100.42050				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	101.32837				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	101.03427				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.09768				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.03494				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.04506				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>	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.77946				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.07180				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.92579				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>	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.37672				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.71877				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	100.66603				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	100.87773				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC366 On 20/06/2026 Spot Bond					0.00000	100.02861				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.44653				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.04650				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.04663				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>	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.07170				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>	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.06704				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>	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.04779				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>	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.29564				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.02630				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	100.02616				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	100.01764				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	99.95566				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.01964				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.52511				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.52511				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.52383				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>	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.52383				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>	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.25472				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.02391				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.10893				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.82049				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	102.12401				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.75815				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.72117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.02387				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.03034				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.85460				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>	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.11011				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>	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.35207				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>	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.87052				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.42018				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>	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.02646				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.84220				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	101.13244				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	103.00639				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC406 On 06/07/2027 Spot Bond					0.00000	100.67996				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>	
FRC407 On 13/10/2026 Spot Bond					0.00000	100.62712				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>	
FRC408 On 23/09/2025 Spot Bond					0.00000	99.95112				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>	
FRC409 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.68913				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>	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.33057				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>	
FRC411 On 30/04/2025 Spot Bond					0.00000	100.17686				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>	
FRC412 On 31/05/2027 Spot Bond					0.00000	100.17500				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>	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.18405				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>	
FRC414 On 31/05/2027 Spot Bond					0.00000	100.13626				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>	
FRC416 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
FRI33 On 28/02/2033 Spot Bond			4.54000	108.26553	4.54000	108.21676				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			4.72000	119.87194	4.72000	119.81715				0.00	0	
<b>Total FRI38 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 FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.97680				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.13890				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	101.07681				0.00	0	250,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.20993				0.00	0	380,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.31207				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	102.94979				0.00	0	150,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.92742				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	99.52601				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	101.26319				0.00	600,000,000	300,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.95276				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.98304				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			4.26800	4.26800	4.26800	109.22174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.69000	4.69000	4.69000	120.26020				0.00	0	10,000,00
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRS10 On 23/01/2024 Spot Bond					0.00000	100.48750				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			4.83000	118.26365	4.83000	118.20922				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			4.78500	229.36676	4.78500	229.26181				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			4.97000	116.25386	4.97000	116.19994				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			4.81500	4.81500	4.81500	228.63138				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			3.39000	158.07679	3.39000	158.01020				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	109.50781	3.70500	109.46075				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			4.77000	119.13768	4.77000	119.08305				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			4.93500	226.23462	4.93500	226.13021				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			4.98500	225.20189	4.98500	225.09766				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			2.92000	159.94035	2.92000	159.87502				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.01500	224.58495	5.01500	224.48082				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			4.97000	116.25386	4.97000	116.19994				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>	
FRS126 On 31/03/2028 Spot Bond			4.17000	206.60056	4.17000	206.50944				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.72000	106.16027	5.72000	106.10888				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>	
FRS129 On 31/03/2028 Spot Bond			4.06000	207.79439	4.06000	207.70335				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>	
FRS131 On 31/03/2028 Spot Bond			4.12000	207.14224	4.12000	207.05116				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>	
FRS132 On 07/12/2033 Spot Bond			5.52500	214.39876	5.52500	214.29645				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>	
FRS134 On 31/01/2038 Spot Bond			5.67000	106.79939	5.67000	106.74784				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>	
FRS135 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	116.19994				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			4.95000	114.72114	4.95000	116.48446				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>	
FRS137 On 31/03/2028 Spot Bond			3.93000	209.21547	3.93000	209.12453				0.00	0	
<b>Total FRS137 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 FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.29500	218.92279	5.29500	218.81966				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			4.06000	207.79439	4.06000	207.70335				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			4.06000	207.79439	4.06000	207.70335				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			3.46100	214.43558	3.46100	214.34507				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			3.69000	156.90111	3.69000	156.83374				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			4.41000	204.02303	4.41000	203.93174				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			4.45000	203.59704	4.45000	203.50571				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			3.66000	157.01819	3.66000	156.95090				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			3.92500	209.27036	3.92500	209.17942				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			4.46000	4.46000	4.46000	203.39937				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.43315				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>	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.00277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.09731				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>	
FRS172 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>	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.01796				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.56957				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>	
FRS182 On 16/11/2023 Spot Bond					0.00000	161.43189				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	132.76091				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	165.33115				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>	
FRS187 On 19/06/2026 Spot Bond					0.00000	192.06221				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.67508				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.77095				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.64850				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.48204				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.14648				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.51736				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.01573				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	99.99986				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.45606				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 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>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.60928				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>	
FRS231 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>	
FRS232 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>	
FRS233 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>	
FRS234 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>	
FRS235 On 31/03/2032 Spot Bond					0.00000	106.82904				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>	
FRS237 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>	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.63954				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>	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.38564				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.49802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	68.58783				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	100.33469				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	98.01788				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	101.65790				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>	
FRS25 On 22/02/2024 Spot Bond					0.00000	93.85981				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.32091				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	99.93476				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	99.84432				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.47279				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.61822				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	101.05721				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.62950				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>	
FRS270 On 05/07/2022 Spot Bond					0.00000	96.68567				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.42865				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 21/07/2022 Spot Bond					0.00000	92.40295				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.62046				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	100.48441				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	102.01052				0.00	0	
<b>Total FRS278 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 FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	99.99915				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.10774				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.71244				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.31000	10.31000	10.31000	98.37052				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.31000	10.31000	10.31000	98.37052				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.93019				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.59324				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.64900	11.64900	11.64900	92.53597				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.65989				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	81.35413				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>	
FRS292 On 26/01/2023 Spot Bond					0.00000	85.68198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	93.98962				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	92.24378				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.58258				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	100.23240				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>	



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 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>	
FRS36 On 07/12/2023 Spot Bond			1.52300	1.52300	1.52300	324.25506			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			1.25300	325.61289	1.25300	325.49484			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			1.26300	1.26300	1.26300	325.44881			0.00	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.75948			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			4.67000	111.50056	4.67000	111.44974			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			4.30500	72.64712	4.30500	116.75490			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			2.81000	2.81000	2.81000	160.31533			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			3.09000	3.09000	3.09000	159.19743			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			2.32300	2.32300	2.32300	320.61929			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			6.49000	6.49000	6.49000	103.20558		16,225,000,000,000.00	2,500,000,000	1,000,000,000	
<b>Total FRX23 SPOT</b>								<b>16,225,000,000,000.00</b>	<b>2,500,000,000</b>	<b>1,000,000,000</b>	
<b>Total For FRX23</b>								<b>16,225,000,000,000.00</b>	<b>2,500,000,000</b>	<b>1,000,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			8.36500	105.56494	8.36500	105.54131		0.00	0	0	
<b>Total FRX24 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 FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.37500	107.62454	8.37500	107.60015			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			9.23500	103.02091	9.23500	102.99550		6,898,502,519,000.00	746,995,400	823,497,70	
<b>Total FRX26 SPOT</b>								<b>6,898,502,519,000.00</b>	<b>746,995,400</b>	<b>823,497,70</b>	
<b>Total For FRX26</b>								<b>6,898,502,519,000.00</b>	<b>746,995,400</b>	<b>823,497,70</b>	
FRX27 On 07/03/2027 Spot Bond			9.24500	106.47794	9.24500	106.45179		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			9.13500	108.61851	9.13500	108.59171		0.00	0		
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>		
FRX30 On 31/01/2030 Spot Bond			10.08000	102.07971	10.08000	102.05198		0.00	0	30,000,00	
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>30,000,00</b>	
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	<b>30,000,00</b>	
FRX31 On 21/02/2031 Spot Bond			10.55500	97.25208	10.55500	97.22445		0.00	0	690,000,00	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>690,000,00</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>690,000,00</b>	
FRX32 On 31/03/2032 Spot Bond			10.54500	102.20198	10.54500	102.17329		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			11.67000	72.39902	11.67000	72.37658		0.00	0		
<b>Total FRX45 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX45</b>								<b>0.00</b>	<b>0</b>		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.80062		0.00	0		
<b>Total FS6A3 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FS6A3</b>								<b>0.00</b>	<b>0</b>		
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.54550		0.00	0		
<b>Total FS6B1 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FS6B1</b>								<b>0.00</b>	<b>0</b>		
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.52378		0.00	0		
<b>Total FS7A2 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FS7A2</b>								<b>0.00</b>	<b>0</b>		
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.53852		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.54286				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>	
FST3A On 20/10/2024 Spot Bond					0.00000	100.84294				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>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.89371				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>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.91907				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	100.90747				0.00	200,000,000	100,000,000
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GBL06 On 21/06/2024 Spot Bond					0.00000	100.40029				0.00	40,000,000,000	20,000,000,000
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.57360				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	100.68354				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.46871				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.48328				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.64161				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.74100	117.12716	3.74100	117.07684				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	101.39165				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			6.82900	105.93475	6.82900	105.91532				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	102.29179				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			7.63500	105.62570	7.63500	105.60408				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	100.98123				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	101.96221				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	100.36856				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	101.20440				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	100.87856				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	99.91027				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.23595				0.00	0	
<b>Total GRT29 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 GRT29</b>									<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.97990			0.00	0	200,000,00
<b>Total GRT30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT30</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.37600			0.00	0	
<b>Total GRT31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>									<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.06118			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	100.16084			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	98.94856			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	99.95562			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	99.84645			0.00	0	
<b>Total GRT38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>									<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.74983			0.00	0	
<b>Total GRT39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>									<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.21852			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	100.30694			0.00	0	
<b>Total GRT41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>									<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.56626			0.00	0	
<b>Total GRT42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>									<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.91683			0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.27457				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.32773				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	100.17823				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	100.18625				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.46016				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	101.42713				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	101.17440				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.56160				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	100.01695				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	101.19665				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>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.83654				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	99.71493				0.00	0	10,000,000.00
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	98.69146				0.00	0	10,000.00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000.00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>10,000.00</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.18931				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	100.10818				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	99.84587				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	99.84835				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	99.83735				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			1.91300	322.59834	1.91300	322.47562				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			2.21300	2.21300	2.21300	330.69895				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.74000	101.22385	10.74000	101.19459				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			4.79000	79.63610	4.79000	108.50233				0.00	0	10,000,000.00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			11.79500	87.41629	11.79500	87.38862		763,143,577,000.00			64,700,600	3,855,710,500
<b>Total HWAY34 SPOT</b>								<b>763,143,577,000.00</b>			<b>64,700,600</b>	<b>3,855,710,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HWAY34</b>										<b>763,143,577,000.00</b>	<b>64,700,600</b>	<b>3,855,710,50</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.71919	100.00000	12.69073				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.83500	86.60282	11.83500	86.57532				0.00	0	5,225,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,225,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,225,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.71644	100.00000	12.68799				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.05616				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.91947				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	100.37903				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			2.26000	162.60265	2.24000	162.62074				653,844,074,072,000.00	289,311,537,200	771,663,105,50
<b>Total I2025 SPOT</b>										<b>653,844,074,072,000.00</b>	<b>289,311,537,200</b>	<b>771,663,105,50</b>
<b>Total For I2025</b>										<b>653,844,074,072,000.00</b>	<b>289,311,537,200</b>	<b>771,663,105,50</b>
I2029 On 31/03/2029 Spot Bond			3.30000	119.27461	3.27100	119.44079				172,914,079,140,000.00	52,398,205,800	240,637,507,60
<b>Total I2029 SPOT</b>										<b>172,914,079,140,000.00</b>	<b>52,398,205,800</b>	<b>240,637,507,60</b>
<b>Total For I2029</b>										<b>172,914,079,140,000.00</b>	<b>52,398,205,800</b>	<b>240,637,507,60</b>
I2033 On 28/02/2033 Spot Bond			4.01500	113.69488	4.04000	113.37987				306,675,786,483,000.00	76,382,512,200	364,967,843,80
<b>Total I2033 SPOT</b>										<b>306,675,786,483,000.00</b>	<b>76,382,512,200</b>	<b>364,967,843,80</b>
<b>Total For I2033</b>										<b>306,675,786,483,000.00</b>	<b>76,382,512,200</b>	<b>364,967,843,80</b>
I2038 On 31/01/2038 Spot Bond			4.06500	130.00672	4.07000	129.86847				568,826,055,585,000.00	139,932,609,000	458,728,266,90
<b>Total I2038 SPOT</b>										<b>568,826,055,585,000.00</b>	<b>139,932,609,000</b>	<b>458,728,266,90</b>
<b>Total For I2038</b>										<b>568,826,055,585,000.00</b>	<b>139,932,609,000</b>	<b>458,728,266,90</b>
I2046 On 31/03/2046 Spot Bond			4.07000	117.53431	4.07000	117.48276				322,611,607,384,000.00	79,265,751,200	444,079,401,80
<b>Total I2046 SPOT</b>										<b>322,611,607,384,000.00</b>	<b>79,265,751,200</b>	<b>444,079,401,80</b>
<b>Total For I2046</b>										<b>322,611,607,384,000.00</b>	<b>79,265,751,200</b>	<b>444,079,401,80</b>
I2050 On 31/12/2050 Spot Bond			4.07500	119.29150	4.08000	119.12792				454,453,522,460,000.00	111,522,336,800	514,345,723,30



Contract Details	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>4,453,522,460,000.00</b>	<b>111,522,336,800</b>	<b>514,345,723,30</b>
<b>Total For I2050</b>										<b>4,453,522,460,000.00</b>	<b>111,522,336,800</b>	<b>514,345,723,30</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.60566				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.62897				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			1.98300	322.28085	1.98300	322.15763				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.93190				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.67948				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.90636				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.62134				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	100.19145				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.05136				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.52344				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.85310				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.75529				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.70177				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.52768				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	100.01753				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.34615				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	100.42274				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	100.43732				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.44464				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.84397				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.76045				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	100.73350				0.00	0	
<b>Total IBL160 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 IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.90049				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.01855				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.05163				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.74710				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.57126				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	100.92305				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	100.95305				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.44641				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.66831				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	100.17635				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.18155				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.14296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.04631				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.78802				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.67720				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.65600				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	100.31018				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.31917				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	99.64030				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	100.23400				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	100.22444				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	100.19249				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	100.21487				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	100.69073				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.77418				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.49564				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	100.44799				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	100.44799				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	100.44799				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	100.44799				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	100.21145				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	100.01787				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	100.01613				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	99.88842				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	99.83867				0.00	0	
<b>Total IBL219 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 IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.82896				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.99486				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	100.83991				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.69544				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	100.78566				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.45559				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	100.87385				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	101.14841				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	100.22338				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	100.14946				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	100.15370				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			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 IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.37000	107.93934	7.37000	107.91776				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.74000	102.50284	5.74000	102.48711				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	102.23880				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.65000	100.52631	9.65000	100.50056				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.04500	102.39080	11.04500	102.40754				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			10.24500	102.43598	10.24500	102.40802				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.46251				0.00	0	100,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.92263				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	98.48785				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	100.66762				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	99.48914				0.00	0	200,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.12758				0.00	500,000,000	250,000,000
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.39422				0.00	200,000,000	100,000,000
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.21679				0.00	0	0
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02729				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.97500	99.72673	8.97500	99.70281				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	103.44958				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	101.74096				0.00	3,000,000,000	3,000,000,000
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
INLV06 On 22/01/2026 Spot Bond					0.00000	104.74097				0.00	0	1,500,000,000
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.21035				0.00	200,000,000	100,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.37736				0.00	0	0
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV09 On 24/08/2026 Spot Bond					0.00000	101.23226				0.00	0	0
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV10 On 06/03/2027 Spot Bond					0.00000	100.35975				0.00	0	0
<b>Total INLV10 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 INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.98158				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	99.88809				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.98249				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.73250				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.01385				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.66481				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.67621				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	100.25729				0.00	200,000,000	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	98.63854				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.36255				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	100.14435				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.56959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.77434				0.00	0	400,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IV019 On 31/03/2028 Spot Bond			4.72000	200.74809	4.72000	200.65660				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>	
IV046 On 21/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.27810				0.00	0	655,000,00
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>655,000,00</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>655,000,00</b>
IV19A On 31/03/2028 Spot Bond			4.62000	201.79789	4.62000	201.70650				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.66572				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	101.36077				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.56888				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.67722				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	100.28132				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	100.21271				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.11865				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	100.27183				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.86979				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.26579				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.59216				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	100.00977	7.40000	99.99023				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.62425				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.66124				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	102.82069	7.23000	102.80048				0.00	0	
<b>Total IVC194 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 IVC194</b>									<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.73780			0.00	0	
<b>Total IVC198 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>									<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.26389	7.45000	102.24331		178,800,000,000,000.00	24,000,000,000	12,000,000,00	
<b>Total IVC200 SPOT</b>								<b>*8,800,000,000,000.00</b>	<b>24,000,000,000</b>	<b>12,000,000,00</b>	
<b>Total For IVC200</b>								<b>*8,800,000,000,000.00</b>	<b>24,000,000,000</b>	<b>12,000,000,00</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.23262			0.00	0	
<b>Total IVC201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>									<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.92319	3.91012	102.91225		105,573,240,000,000.00	27,000,000,000	13,500,000,00	
<b>Total IVC202 SPOT</b>								<b>15,573,240,000,000.00</b>	<b>27,000,000,000</b>	<b>13,500,000,00</b>	
<b>Total For IVC202</b>								<b>15,573,240,000,000.00</b>	<b>27,000,000,000</b>	<b>13,500,000,00</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.07605			0.00	0	140,000,00
<b>Total IVC203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For IVC203</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
IVC204 On 18/11/2022 Spot Bond					0.00000	100.48884			0.00	0	
<b>Total IVC204 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>									<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.74651			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	100.34990			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	100.24686			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	100.01619			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	100.84728			0.00	0	
<b>Total IVC210 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>									<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			6.60000	6.60000	6.60000	102.37052			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.30000	7.30000	7.30000	101.12029				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	100.87379				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.85851				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.41438				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.38895	8.45000	101.36603				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	102.15030	7.20000	100.36557				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVZ093 On 07/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.59127				0.00	0	
<b>Total IVZ093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ093</b>										<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.48486				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.38247				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.17831				0.00	0	
<b>Total IVZ097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ097</b>										<b>0.00</b>	<b>0</b>	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	98.76129				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.62035				0.00	0	
<b>Total IVZ100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ100</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.20566				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>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.02134				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.63529				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.99608				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.52880				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.08199				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.32687				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.87673				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.03066				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.03097				0.00	0	
<b>Total KAP021 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 KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.61213				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	100.26581				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	101.10228				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.14637				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	101.31429				0.00	0	126,500,00
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>126,500,00</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>126,500,00</b>
KW01 On 31/10/2027 Spot Bond			9.72500	117.38667	9.72500	117.35639				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			7.16000	102.99871	7.16000	102.97892				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	101.81120				0.00	400,000,000	11,875,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>11,875,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>11,875,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.04387				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.83311				0.00	0	4,710,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,710,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>4,710,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	102.36455				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	101.09869				0.00	0	40,000,00

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 LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.42841				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	100.56884				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.58184				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	100.03041				0.00	0	100,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.59461				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.62400				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	99.99928				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	100.34033				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	100.97723				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.48771				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	100.77982				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	100.36360				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.88485				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	100.38255				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	100.55352				0.00	220,000,000	3,330,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>3,330,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>220,000,000</b>	<b>3,330,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.44742				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.90782				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.97500	8.97500	8.97500	110.24925				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			6.67900	104.45520	6.67900	104.43626				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.54709				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.01792				0.00	400,000,000	200,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.33100				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			9.62500	99.10442	9.62500	99.07897			15,400,000,000,000.00	0.00	1,600,000,000	401,600,000
<b>Total MML02 SPOT</b>									<b>15,400,000,000,000.00</b>	<b>0.00</b>	<b>1,600,000,000</b>	<b>401,600,000</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 MML02</b>									15,400,000,000,000.00	1,600,000,000	401,600,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.53338			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.87500	91.58087	9.87500	93.51991			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.47533			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			10.42000	98.75807	10.42000	98.73082		54,496,600,000,000.00	5,230,000,000	1,340,000,00	
<b>Total MML06 SPOT</b>								<b>54,496,600,000,000.00</b>	<b>5,230,000,000</b>	<b>1,340,000,00</b>	
<b>Total For MML06</b>								<b>54,496,600,000,000.00</b>	<b>5,230,000,000</b>	<b>1,340,000,00</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.27383			0.00	0	20,000,00
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.52180			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	103.20296			0.00	0	3,200,000,00
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.04959			0.00	0	
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.75887			0.00	0	
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.53990			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	101.17938			0.00	0	2,520,000,00
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,520,000,00</b>
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	<b>2,520,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.43185			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.89746				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.19576				0.00	7,000,000,000	10,000,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>10,000,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.33218				0.00	0	100,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.04993				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			9.57000	99.39018	9.57000	99.36452				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.01678				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	100.40191				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	101.33014				0.00	860,000,000	2,930,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>2,930,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>860,000,000</b>	<b>2,930,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	101.61442				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	100.02443				0.00	0	300,000,000
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	100.56378				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	100.91705				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.87626				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.53530				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	100.56670				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.56661				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.55875				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/05/2025 Spot Bond					0.00000	100.47069				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	100.01611				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	100.02000				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	100.02328				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	100.02629				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			6.89000	101.26273	6.89000	101.24415				0.00	0	
<b>Total NAM01 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 NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.25000	106.85012	7.25000	106.82910				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			10.50500	104.08676	10.50500	104.05732				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.15801				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.79473				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	100.89880				0.00	4,660,000,000	2,330,000,000
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>4,660,000,000</b>	<b>2,330,000,000</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>4,660,000,000</b>	<b>2,330,000,000</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.89783				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.78599				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	100.02362				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			6.81500	107.20397	6.81500	107.18445				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			8.20500	106.25058	8.20500	106.22698				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			9.16000	104.13987	9.16000	104.11439				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			9.16000	104.48016	9.16000	104.45460				0.00	0	900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>900,00</b>
NBK21 On 21/07/2027 Spot Bond			9.63500	108.37080	9.63500	108.34264				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			6.15000	102.44579	6.15000	102.42896				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.10300	108.52748	8.10300	108.50405				0.00	0	700,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>700,00</b>
NBK24 On 19/11/2027 Spot Bond			9.14500	108.49668	9.14500	108.47032				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25 On 17/02/2023 Spot Bond			6.57000	6.57000	6.57000	106.22322				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>	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.54290				0.00	1,000,000,000	810,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>810,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>810,000,00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	55.38482	100.00000	55.26291				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.21175				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			9.04000	108.06366	9.04000	108.03770				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			6.20300	107.89286	6.20300	107.87466				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			8.54500	110.75489	8.54500	110.72929				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30/On 20/02/2024 Spot Bond			6.84000	107.48745	6.84000	107.46749				0.00	0	1,600,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>1,600,00</b>
NBK31/On 09/11/2023 Spot Bond			6.37000	105.06906	6.37000	105.05116				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>	
NBK311/On 17/02/2023 Spot Bond					0.00000	101.21006				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I/On 10/05/2023 Spot Bond					0.00000	101.55520				0.00	0	1,350,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
NBK36I/On 10/05/2026 Spot Bond					0.00000	104.06728				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			11.30000	11.30000	11.30000	77.72794				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	103.47868				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	101.81391				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I/On 15/02/2023 Spot Bond					0.00000	100.86795				0.00	280,000,000	140,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
NBK46I/On 15/08/2025 Spot Bond					0.00000	101.38163				0.00	0	100,000,00
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK47I/On 15/02/2028 Spot Bond					0.00000	102.64948				0.00	0	100,000,00
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK49I/On 09/11/2023 Spot Bond					0.00000	100.99076				0.00	2,200,000,000	1,100,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK49B</b>										0.00	2,200,000,000	1,100,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.40345				0.00	0	
<b>Total NBK50B SPOT</b>										0.00	0	
<b>Total For NBK50B</b>										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.03880				0.00	0	90,000,000
<b>Total NBK52B SPOT</b>										0.00	0	90,000,000
<b>Total For NBK52B</b>										0.00	0	90,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.15773				0.00	0	
<b>Total NBK53B SPOT</b>										0.00	0	
<b>Total For NBK53B</b>										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.10819				0.00	0	
<b>Total NBK54B SPOT</b>										0.00	0	
<b>Total For NBK54B</b>										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.77990				0.00	0	670,000,000
<b>Total NBKB55 SPOT</b>										0.00	0	670,000,000
<b>Total For NBKB55</b>										0.00	0	670,000,000
NBK5 On 01/08/2024 Spot Bond					0.00000	100.99764				0.00	320,000,000	160,000,000
<b>Total NBKB56 SPOT</b>										0.00	320,000,000	160,000,000
<b>Total For NBKB56</b>										0.00	320,000,000	160,000,000
NBK5 On 01/08/2026 Spot Bond					0.00000	100.83337				0.00	0	
<b>Total NBKB57 SPOT</b>										0.00	0	
<b>Total For NBKB57</b>										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.12773				0.00	0	
<b>Total NBKB58 SPOT</b>										0.00	0	
<b>Total For NBKB58</b>										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.63021				0.00	0	
<b>Total NBKB59 SPOT</b>										0.00	0	
<b>Total For NBKB59</b>										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.65905				0.00	0	
<b>Total NBKB60 SPOT</b>										0.00	0	
<b>Total For NBKB60</b>										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.82957				0.00	0	
<b>Total NBKB61 SPOT</b>										0.00	0	
<b>Total For NBKB61</b>										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.94963				0.00	8,900,000,000	4,450,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>8,900,000,000</b>	<b>4,450,000,000</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>8,900,000,000</b>	<b>4,450,000,000</b>
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.47874				0.00	0	190,000,000
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.01796				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.47000	102.98491	10.47000	102.95635				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	100.01782				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			10.12500	103.21774	10.12500	103.19004				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	100.01796				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	100.01801				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	100.01827				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	100.11995				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	100.11995				0.00	0	
<b>Total NDAL03 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 NDAL03</b>									<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.54395			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	101.23932			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	102.88157			0.00	0	100,000,00
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.39735			0.00	0	
<b>Total NGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>									<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.37171			0.00	600,000,000	300,000,00
<b>Total NGL07 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For NGL07</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.96348			0.00	500,000,000	500,000,00
<b>Total NGL08 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For NGL08</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.01161			0.00	0	
<b>Total NGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>									<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.47670			0.00	3,500,000,000	1,750,000,00
<b>Total NGL10 SPOT</b>									<b>0.00</b>	<b>3,500,000,000</b>	<b>1,750,000,00</b>
<b>Total For NGL10</b>									<b>0.00</b>	<b>3,500,000,000</b>	<b>1,750,000,00</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.32460			0.00	0	2,113,000,00
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,113,000,00</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>2,113,000,00</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.16193			0.00	0	1,800,00
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,00</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>	<b>1,800,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.00581			0.00	0	
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.74843			0.00	0	51,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,900,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>51,900,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	103.62918				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.46086				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	103.96955				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.25839				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.03443				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.92070				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.24980				0.00	0	100,000,00
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	100.09395				0.00	900,000,000	450,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.17710				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	105.00159				0.00	0	3,125,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,125,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,125,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.81632				0.00	0	1,300,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</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
NHM01 On 25/05/2024 Spot Bond					0.00000	104.60741				0.00	0	1,855,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,855,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>1,855,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.54698				0.00	0	200,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	101.43865				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.98500	4.98500	4.98500	225.09766				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.43000	3.43000	3.43000	214.69538				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			2.99500	2.99500	2.99500	159.57565				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			4.14100	4.14100	4.14100	113.14745				0.00	0	440,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	118.35432				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			3.10000	3.10000	3.10000	159.15769				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	259.62748	3.45000	259.51796				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	159.95497				0.00	0	
<b>Total NILB13 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 NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.07500	3.07500	3.07500	218.75376				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			3.22000	217.17586	3.22000	217.08560				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			4.84000	92.21090	4.84000	118.06433				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	99.94094				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.26828				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	100.65879				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	138.28056				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.75357				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.12554				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	99.97709				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.53565				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.73861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.42057				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	121.84480				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	97.75481				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.54308				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.42453				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	151.22256				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.72992				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	151.00927				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	143.64325				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	100.14705				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	126.05692				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	95.53550				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.70473				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	94.08455				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	100.15353				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	100.16691				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.52961				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	99.14304				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	100.82925				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.48807				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	100.01857				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	100.12977				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	100.01857				0.00	0	
<b>Total NN107 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 NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	101.13805				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.47534				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.29785				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	101.35954				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00	
<b>Total NN163 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
<b>Total For NN163</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	92.45592				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF013 On 24/06/2025 Spot Bond					0.00000	110.76000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 24/06/2025 Spot Bond					0.00000	105.61000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 15/07/2025 Spot Bond					0.00000	113.05000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 07/07/2025 Spot Bond					0.00000	111.18000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 21/09/2023 Spot Bond					0.00000	109.87993				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	112.28839				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02! On 17/02/2026 Spot Bond					0.00000	88.68019				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	112.28839				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 20/07/2026 Spot Bond					0.00000	89.23511				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	84.81392				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	99.68524				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06! On 31/10/2022 Spot Bond					0.00000	103.59904				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07! On 29/07/2022 Spot Bond					0.00000	100.76336				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08' On 08/09/2022 Spot Bond					0.00000	100.20095				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			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
<b>Total NNF083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
<b>Total For NNF083</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
NQ1A1' On 22/05/2052 Spot Bond					0.00000	127.00540				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	86.85334				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2' On 22/05/2054 Spot Bond					0.00000	100.52111				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.53152				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.49469				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	100.42070				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	109.78585				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.56295				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	100.53354				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.45577				0.00	0	
<b>Total NQ1C10 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 NQ1C10</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.64884			0.00	0	
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.46746			0.00	0	
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			7.25000	103.43360	7.25000	103.41359			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			2.18300	205.21710	2.18300	205.13755			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			11.23500	105.28434	11.23500	105.25290		343,721,343,000.00		30,593,800	474,714,00
<b>Total NRA028 SPOT</b>								<b>343,721,343,000.00</b>		<b>30,593,800</b>	<b>474,714,00</b>
<b>Total For NRA028</b>								<b>343,721,343,000.00</b>		<b>30,593,800</b>	<b>474,714,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.33532	100.00000	13.30580			0.00	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.97343			0.00	0	12,840,000,00
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,840,000,00</b>
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	<b>12,840,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.99962			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	100.13603			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	100.13744			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	100.01684			0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.84363				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.44395				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	100.11096				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	101.00144				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			8.42500	108.88070	8.42500	108.85629				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			6.83500	103.81697	6.83500	103.79784				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			8.80000	110.08710	8.80000	110.06134				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.81307				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	103.41197				0.00	200,000,000	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.31890				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>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.61451				0.00	0	1,980,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,980,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	<b>1,980,000,00</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
PEP02 On 10/03/2025 Spot Bond					0.00000	101.13731				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.42171				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.38476				0.00	300,000,000	1,150,000,000
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,150,000,000</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,150,000,000</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.44214				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.28442				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.40071				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.68500	106.66826	8.72500	106.49120				388,798,584,809,500.00	965,895,058,700	983,564,422,200
<b>Total R186 SPOT</b>										<b>388,798,584,809,500.00</b>	<b>965,895,058,700</b>	<b>983,564,422,200</b>
<b>Total For R186</b>										<b>388,798,584,809,500.00</b>	<b>965,895,058,700</b>	<b>983,564,422,200</b>
R197 On 07/12/2023 Spot Bond			0.95000	327.00976	0.91300	327.06529				74,667,086,540,000.00	78,596,933,200	87,968,602,800
<b>Total R197 SPOT</b>										<b>74,667,086,540,000.00</b>	<b>78,596,933,200</b>	<b>87,968,602,800</b>
<b>Total For R197</b>										<b>74,667,086,540,000.00</b>	<b>78,596,933,200</b>	<b>87,968,602,800</b>
R202 On 07/12/2033 Spot Bond			4.02500	246.04916	3.98500	246.85851				25,621,515,850,000.00	6,365,594,000	127,946,203,300
<b>Total R202 SPOT</b>										<b>25,621,515,850,000.00</b>	<b>6,365,594,000</b>	<b>127,946,203,300</b>
<b>Total For R202</b>										<b>25,621,515,850,000.00</b>	<b>6,365,594,000</b>	<b>127,946,203,300</b>
R2023 On 28/02/2023 Spot Bond			5.66000	103.78353	5.65000	103.77460				285,614,920,000,000.00	50,462,000,000	367,574,631,700
<b>Total R2023 SPOT</b>										<b>285,614,920,000,000.00</b>	<b>50,462,000,000</b>	<b>367,574,631,700</b>
<b>Total For R2023</b>										<b>285,614,920,000,000.00</b>	<b>50,462,000,000</b>	<b>367,574,631,700</b>
R2030 On 31/01/2030 Spot Bond			10.23500	91.50300	10.24000	91.45374				831,638,207,638,000.00	1,155,997,870,800	364,733,724,600
<b>Total R2030 SPOT</b>										<b>831,638,207,638,000.00</b>	<b>1,155,997,870,800</b>	<b>364,733,724,600</b>
<b>Total For R2030</b>										<b>831,638,207,638,000.00</b>	<b>1,155,997,870,800</b>	<b>364,733,724,600</b>
R2032 On 31/03/2032 Spot Bond			10.68500	87.29492	10.68500	87.27009				092,891,206,459,000.00	850,995,901,400	999,080,928,200
<b>Total R2032 SPOT</b>										<b>092,891,206,459,000.00</b>	<b>850,995,901,400</b>	<b>999,080,928,200</b>
<b>Total For R2032</b>										<b>092,891,206,459,000.00</b>	<b>850,995,901,400</b>	<b>999,080,928,200</b>

Contract Details	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 R2032</b>									<b>12,891,206,459,000.00</b>	<b>850,995,901,400</b>	<b>999,080,928,20</b>
R2035 On 28/02/2035 Spot Bond			10.99500	88.39708	11.00500	88.31086			324,366,291,787,500.00	848,055,142,500	1,388,909,152,80
<b>Total R2035 SPOT</b>									<b>14,366,291,787,500.00</b>	<b>848,055,142,500</b>	<b>388,909,152,80</b>
<b>Total For R2035</b>									<b>14,366,291,787,500.00</b>	<b>848,055,142,500</b>	<b>388,909,152,80</b>
R2037 On 31/01/2037 Spot Bond			11.18000	84.23587	11.19000	84.14967			556,240,736,186,000.00	765,316,702,700	1,382,518,330,60
<b>Total R2037 SPOT</b>									<b>16,240,736,186,000.00</b>	<b>765,316,702,700</b>	<b>382,518,330,60</b>
<b>Total For R2037</b>									<b>16,240,736,186,000.00</b>	<b>765,316,702,700</b>	<b>382,518,330,60</b>
R2040 On 31/01/2040 Spot Bond			11.31500	85.99580	11.30500	86.03480			623,908,755,008,000.00	585,409,523,200	1,395,738,866,60
<b>Total R2040 SPOT</b>									<b>13,908,755,008,000.00</b>	<b>585,409,523,200</b>	<b>395,738,866,60</b>
<b>Total For R2040</b>									<b>13,908,755,008,000.00</b>	<b>585,409,523,200</b>	<b>395,738,866,60</b>
R2044 On 31/01/2044 Spot Bond			11.34000	82.67901	11.33000	82.71997			037,944,504,856,000.00	708,813,448,400	1,965,751,211,70
<b>Total R2044 SPOT</b>									<b>17,944,504,856,000.00</b>	<b>708,813,448,400</b>	<b>965,751,211,70</b>
<b>Total For R2044</b>									<b>17,944,504,856,000.00</b>	<b>708,813,448,400</b>	<b>965,751,211,70</b>
R2048 On 28/02/2048 Spot Bond			11.28500	81.55734	11.28000	81.56697			436,847,972,015,000.00	2,165,427,379,000	1,823,342,350,60
<b>Total R2048 SPOT</b>									<b>16,847,972,015,000.00</b>	<b>165,427,379,000</b>	<b>323,342,350,60</b>
<b>Total For R2048</b>									<b>16,847,972,015,000.00</b>	<b>165,427,379,000</b>	<b>323,342,350,60</b>
R209 On 31/03/2036 Spot Bond			11.02500	67.96360	11.03500	67.89110			002,553,451,832,500.00	181,637,501,300	1,024,755,134,00
<b>Total R209 SPOT</b>									<b>12,553,451,832,500.00</b>	<b>181,637,501,300</b>	<b>124,755,134,00</b>
<b>Total For R209</b>									<b>12,553,451,832,500.00</b>	<b>181,637,501,300</b>	<b>124,755,134,00</b>
R210 On 31/03/2028 Spot Bond			2.80000	222.04771	2.72000	222.90011			105,108,739,120,000.00	37,538,835,400	223,298,160,70
<b>Total R210 SPOT</b>									<b>15,108,739,120,000.00</b>	<b>37,538,835,400</b>	<b>223,298,160,70</b>
<b>Total For R210</b>									<b>15,108,739,120,000.00</b>	<b>37,538,835,400</b>	<b>223,298,160,70</b>
R213 On 28/02/2031 Spot Bond			10.54000	82.31712	10.54500	82.26985			044,057,288,194,000.00	763,193,291,100	1,395,746,233,20
<b>Total R213 SPOT</b>									<b>14,057,288,194,000.00</b>	<b>763,193,291,100</b>	<b>395,746,233,20</b>
<b>Total For R213</b>									<b>14,057,288,194,000.00</b>	<b>763,193,291,100</b>	<b>395,746,233,20</b>
R214 On 28/02/2041 Spot Bond			11.32000	64.85061	11.31500	64.85816			530,333,943,680,000.00	576,884,624,000	882,550,077,50
<b>Total R214 SPOT</b>									<b>10,333,943,680,000.00</b>	<b>576,884,624,000</b>	<b>382,550,077,50</b>
<b>Total For R214</b>									<b>10,333,943,680,000.00</b>	<b>576,884,624,000</b>	<b>382,550,077,50</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.66316			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.41559			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.46701			0.00	0	4,600,000,00

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 RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,600,000,00</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>4,600,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.32651				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.65722				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	100.03193				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	99.98240				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	99.86180				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	100.50895				0.00	0	2,500,000,00
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.41707				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.61010				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	101.95022				0.00	20,000,000	10,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
RED13 On 13/05/2026 Spot Bond					0.00000	101.10145				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	100.07140				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	98.87739				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2022 Spot Bond					0.00000	100.38993				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	100.97002				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	101.38382				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.39914				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	99.97405				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.83866				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.33892				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.13458				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.40344				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.21026				0.00	0	300,000,0€
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
RES50 On 22/10/2023 Spot Bond					0.00000	101.65621				0.00	200,000,000	100,000,0€
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,0€</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RES50</b>										0.00	200,000,000	100,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.71405				0.00	0	
<b>Total RES52 SPOT</b>										0.00	0	
<b>Total For RES52</b>										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.01741				0.00	0	
<b>Total RES53 SPOT</b>										0.00	0	
<b>Total For RES53</b>										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.01649				0.00	0	
<b>Total RFCA1 SPOT</b>										0.00	0	
<b>Total For RFCA1</b>										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.01746				0.00	0	
<b>Total RFCB1 SPOT</b>										0.00	0	
<b>Total For RFCB1</b>										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.01861				0.00	0	
<b>Total RFCC1 SPOT</b>										0.00	0	
<b>Total For RFCC1</b>										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.02142				0.00	0	
<b>Total RFCD1 SPOT</b>										0.00	0	
<b>Total For RFCD1</b>										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										0.00	0	
<b>Total For RMBI06</b>										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.37000	103.23186	7.37000	103.21145				0.00	0	
<b>Total RW23 SPOT</b>										0.00	0	
<b>Total For RW23</b>										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.36000	95.31572	11.36000	95.28695				0.00	0	
<b>Total RW28 SPOT</b>										0.00	0	
<b>Total For RW28</b>										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.84500	93.44664	11.84500	93.41710				0.00	0	
<b>Total RW31 SPOT</b>										0.00	0	
<b>Total For RW31</b>										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.32906				0.00	0	
<b>Total RWL26 SPOT</b>										0.00	0	
<b>Total For RWL26</b>										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.92000	94.53143	10.92000	94.50382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.91018				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	100.97699				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			9.11500	104.02944	9.11500	104.00425				0.00	0	1,200,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>1,200,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.49939				0.00	0	190,000,00
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
SBS27 On 20/02/2024 Spot Bond			8.16000	106.39831	8.16000	106.37480				0.00	0	1,500,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
SBS3 On 25/05/2026 Spot Bond			9.19500	97.39550	9.19500	97.37172				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			9.58500	101.03814	9.58500	101.01230				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			8.43500	105.91877	8.43500	105.89500				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			8.58000	104.76754	8.58000	104.74323				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.38500	100.35314	10.38500	100.32508				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS41 On 12/11/2022 Spot Bond			6.26000	102.47671	6.26000	102.45956				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			8.87000	106.24990	8.87000	106.22484				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			9.67000	105.92649	9.67000	105.89931				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.60000	106.25113	6.60000	106.23207				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	101.15142				0.00	400,000,000	200,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBS51 On 31/01/2024 Spot Bond			8.08500	8.08500	8.08500	106.29556				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	103.22008				0.00	0	200,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.85632				0.00	0	200,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.13625				0.00	0	290,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.12290				0.00	400,000,000	500,000,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.41389				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	100.99076				0.00	0	
<b>Total SBS62 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 SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.48398				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.40062				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.96000				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.92124				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.92326				0.00	0	890,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>890,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>890,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.57091				0.00	0	30,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.34082				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.58499				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.47267				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.09131				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	100.63330				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	100.84859				0.00	0	810,000,00

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 SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.89269				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			2.03300	322.05434	2.03300	321.93079				0.00	0	133,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>133,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>133,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	227.16840				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.26302				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.95260				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	100.88152				0.00	0	280,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.44757				0.00	0	302,200,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>302,200,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>302,200,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.57840				0.00	0	5,860,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,860,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>5,860,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	100.35368				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.76462				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	101.81310				0.00	0	4,500,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.58283				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.02000	105.10264	7.02000	105.08283				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.71903				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.94278				0.00	0	100,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.82570				0.00	500,000,000	1,150,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,150,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,150,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.44188				0.00	600,000,000	300,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	99.68641				0.00	0	400,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	101.64445				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.88439				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.92843				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.67500	97.19172	9.67500	97.16636				0.00	0	
<b>Total SLI7 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 SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.55960				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.55757				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.57915				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.57424				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.61335				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.56454				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	100.61335				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.60356				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.67193				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.58410				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.63288				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.62797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.34500	105.66088	7.34500	105.64005				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	99.90179				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.40982				0.00	0	20,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	100.68961				0.00	200,000,000	340,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>340,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>340,000,00</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.60862				0.00	0	200,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.51729				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.75564				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	100.47956				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.48898				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	99.91514				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	100.99695				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.56651				0.00	200,000,000	500,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,000</b>
SPG008 On 15/10/2022 Spot Bond					0.00000	101.16941				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.58689				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>	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.33132				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.85403				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	99.84129				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>	
SSN011 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	158.89961				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>	
SSN017 On 21/12/2026 Spot Bond			8.70000	106.61115	8.70000	106.58634				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>	
SSN021 On 28/02/2031 Spot Bond			10.03500	84.81939	10.03500	84.79682				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>	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.52426				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>	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.14114				0.00	0	
<b>Total SSN040 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 SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			7.05000	105.22864	7.05000	105.20872				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.97000	116.25386	4.97000	116.19994				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.58842				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.85223				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.68241				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			1.94300	1.94300	1.94300	322.33929				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.90425				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.76932				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>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	101.11875				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	159.39640				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	116.19994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.11100	4.11100	4.11100	113.35815				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>	
SSN064 On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	209.45408				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>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.40767				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>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.40112				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>	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.03182				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.02953				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>	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.24937				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>	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.22631				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>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.01785				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.16570				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.47253				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	100.15661				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.75809				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			4.86000	4.86000	4.86000	227.68961				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	99.05291				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.14850				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	100.33658				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	100.42209				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	100.26010				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.90500	88.35772	10.90500	88.33181				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	99.99976				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			4.05000	207.90331	4.05000	207.81228				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			5.04000	224.07236	5.04000	223.96832				0.00	0	
<b>Total SSN105 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 SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.61575				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.77676				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	100.16889				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	100.32101				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.13005				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.03791				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.17824				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	101.04025				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	100.79352				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	100.98475				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	100.22814				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	100.45279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 29/06/2022 Spot Bond					0.00000	101.26391				0.00	0	
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.23985				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.24207				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.23764				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 30/06/2022 Spot Bond					0.00000	101.23985				0.00	0	
<b>Total SSN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN156</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.19393				0.00	0	
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 05/07/2022 Spot Bond					0.00000	101.19821				0.00	0	
<b>Total SSN158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN158</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 05/07/2022 Spot Bond					0.00000	101.19821				0.00	0	
<b>Total SSN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN159</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 05/07/2022 Spot Bond					0.00000	101.18242				0.00	0	
<b>Total SSN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN160</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.20389				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	100.18607				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>	

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 12/09/2022 Spot Bond					0.00000	100.17781				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	100.17268				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	100.13078				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	100.12932				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	100.13078				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	100.12969				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	100.09822				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			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
SST20 On 08/12/2026 Spot Bond					0.00000	100.59255				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	100.09556				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			9.21500	101.42004	9.21500	101.39508				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	100.44493				0.00	0	
<b>Total T16OM4 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 T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.48188				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.48031				0.00	0	380,000,00
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
T17A13 On 21/02/2024 Spot Bond					0.00000	100.48660				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.49977				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.49192				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.49977				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.39579	7.21000	102.37576				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	102.56421	7.72000	102.54275				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.60069				0.00	200,000,000	500,000,00
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,00</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,00</b>
TC002 On 15/02/2027 Spot Bond					0.00000	100.71938				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.34588				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	101.62612				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.67277				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.84516				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	100.46391				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.87568				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	100.96938				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37972				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.79983				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.94886				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	99.78557				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.90569				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.21257				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	100.35881				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	100.53490				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.59482				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>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.51286				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>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.76230				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.48352				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	100.49687				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	100.53302				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.60883				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.62233				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.56994				0.00	0	
<b>Total TH15C1 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 TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.68197				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.55109				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.10298				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	100.86048				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71810				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.52879				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.69775				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>	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.81822	8.49000	102.79460				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.58557				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>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.50394				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.52632				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.50158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.91623	5.76000	101.90024				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>	
TH16B9 On 21/08/2024 Spot Bond					0.00000	100.51887				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	100.74354				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	100.54873				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>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.54323				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.58092				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.57071				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>	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.71182				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>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.77830				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>	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.73920				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>	
TH17B3 On 21/02/2026 Spot Bond					0.00000	100.53506				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.52330				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	100.51938				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.56327				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.54525				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.54290				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.70720				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.67829				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.66031				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	100.44494				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	100.45677				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	100.23242				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.45000	103.15287	6.45000	103.13489				0.00	0	2,100,000.00
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TL24</b>									<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
TL25 On 04/09/2024 Spot Bond			7.37000	107.23563	7.37000	107.21454			0.00	0	
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.26312			0.00	0	
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>									<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.24938			0.00	0	
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.19500	101.68145	9.19500	101.65648			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.26244			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.85834			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.92472			0.00	0	
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.92225			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.52000	105.56254	7.52000	105.54138		379,647,200,000.00		50,485,000	3,708,891,30
<b>Total TN23 SPOT</b>								<b>379,647,200,000.00</b>		<b>50,485,000</b>	<b>3,708,891,30</b>
<b>Total For TN23</b>								<b>379,647,200,000.00</b>		<b>50,485,000</b>	<b>3,708,891,30</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	41.29225	100.00000	41.20136			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			9.57500	103.00321	9.57500	102.97660		654,998,940,000.00		68,407,200	1,750,762,70
<b>Total TN25 SPOT</b>								<b>654,998,940,000.00</b>		<b>68,407,200</b>	<b>1,750,762,70</b>
<b>Total For TN25</b>								<b>654,998,940,000.00</b>		<b>68,407,200</b>	<b>1,750,762,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	19.49085	100.00000	19.44723			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.82500	93.21109	10.82500	93.18440				3,863,202,185,000.00	356,877,800	18,878,281,30
<b>Total TN27 SPOT</b>										<b>3,863,202,185,000.00</b>	<b>356,877,800</b>	<b>18,878,281,30</b>
<b>Total For TN27</b>										<b>3,863,202,185,000.00</b>	<b>356,877,800</b>	<b>18,878,281,30</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.84643	100.00000	10.82256				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			11.17000	99.60948	11.17000	99.58722				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.84000	95.12650	11.84000	95.09660				0.00	0	925,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>925,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>925,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.04881	8.00000	117.02372				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.21200	98.91273	12.21200	98.88862				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			12.57500	89.17938	12.57500	89.14967				0.00	0	620,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.13966	10.75000	102.11045				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.74460				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.80177				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			5.37000	101.52518	5.37000	102.92405				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.01650				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	100.01637				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	100.01650				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	100.01689				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	101.28812	7.61000	100.02041				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>	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.01472				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.26369				0.00	0	
<b>Total TRA3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A1</b>										<b>0.00</b>	<b>0</b>	
TRA3A2 On 14/11/2022 Spot Bond			6.76000	101.78167	6.76000	101.76332				0.00	0	
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.55008				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>	
TRA3A4 On 14/11/2022 Spot Bond					0.00000	100.70135				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>	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.41606				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>	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.41606				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>	
TRA3B2 On 14/11/2022 Spot Bond					0.00000	100.41606				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>	



Contract Details	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 TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.13526				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			7.05000	105.37932	7.05000	105.35936				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.13526				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.62719	8.62000	101.60376				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.52688				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.86553				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	100.01831				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.01755				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	100.02247				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	100.02247				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26: On 16/09/2022 Spot Bond					0.00000	98.78401				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>	
TSP26: On 07/02/2023 Spot Bond					0.00000	96.24297				0.00	0	1,200,000.00

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 TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TSP262 On 13/02/2023 Spot Bond					0.00000	96.05930				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.45408				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.34473				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.07198				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.73192				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.00377				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.91344				0.00	0	
<b>Total TWC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC405</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.80433				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.42769				0.00	0	
<b>Total TWC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC409</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.39819				0.00	920,000,000	460,000,00
<b>Total TWC410 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,00</b>
<b>Total For TWC410</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,00</b>
TWC41 On 26/08/2022 Spot Bond					0.00000	100.36932				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>	

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 02/09/2022 Spot Bond					0.00000	100.26689				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	100.19240				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.02500	104.03972	11.02500	104.00939				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.54009				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.60358				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.55476				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.61824				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.63289				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.65632				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.75970				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.77919				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.23261				0.00	0	
<b>Total VKE10 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 VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.41643				0.00	0	3,000,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.02036				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.53903				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.55293				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.46865				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.70545				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	101.60056				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.27e+017</b>	<b>905,747,072,300</b>	<b>285,489,524,40</b>
<b>Total for SPOT :</b>										<b>1.27e+017</b>	<b>905,747,072,300</b>	<b>285,489,524,40</b>
<b>Total Futures</b>										<b>1.27e+017</b>	<b>905,747,101,055</b>	<b>285,490,762,22</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>131,50</b>
<b>Grand Total:</b>										<b>1.27e+017</b>	<b>905,747,101,055</b>	<b>285,490,893,72</b>