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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 31/08/2022

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	03/11/2022	Bond Future			12.23783	73.05006	12.15332	73.45053			0.00	0	
ES33	On	02/02/2023	Bond Future			12.42797	74.38078	12.33906	74.79199			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.60654	72.01838	12.51347	72.43911			0.00	0	
ES33	On	03/08/2023	Bond Future			12.77982	73.46029	12.68250	73.89050			0.00	0	
ES33	On	02/11/2023	Bond Future			12.98695	71.04509	12.88538	71.48300			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	03/11/2022	Bond Future			12.55054	71.06413	12.46421	71.53682			0.00	0	
ES42	On	02/02/2023	Bond Future			12.71744	72.36142	12.62705	72.84568			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.88146	69.49098	12.78705	69.98588			0.00	0	
ES42	On	03/08/2023	Bond Future			13.03604	70.88434	12.93766	71.39003			0.00	0	
ES42	On	02/11/2023	Bond Future			13.21954	67.95046	13.11699	68.46528			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	03/11/2022	Bond Future			167.67466	167.67466	167.55678	167.55678			0.00	0	7,36

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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 Interest
I2025	On	02/02/2023	Bond Future			169.01191	169.01191	168.89839	168.89839			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.26052	172.26052	172.14784	172.14784			0.00	0	
I2025	On	03/08/2023	Bond Future			173.92189	173.92189	173.80916	173.80916			0.00	0	
I2025	On	02/11/2023	Bond Future			177.18270	177.18270	177.06714	177.06714			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,30</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>9,30</b>
I2029	On	03/11/2022	Bond Future			122.62600	122.62600	122.37588	122.37588			39,853,450.00	325	1,52
I2029	On	02/02/2023	Bond Future			124.86018	124.86018	124.61030	124.61030			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			125.94818	125.94818	125.69577	125.69577			0.00	0	
I2029	On	03/08/2023	Bond Future			128.46607	128.46607	128.21011	128.21011			0.00	0	
I2029	On	02/11/2023	Bond Future			129.51377	129.51377	129.25264	129.25264			0.00	0	
<b>Total I2029 Future</b>												<b>39,853,450.00</b>	<b>325</b>	<b>2,24</b>
<b>Total For I2029</b>												<b>39,853,450.00</b>	<b>325</b>	<b>2,24</b>
I2033	On	03/11/2022	Bond Future			115.43568	115.43568	115.33354	115.33354			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			117.53860	117.53860	117.43894	117.43894			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			118.39920	118.39920	118.29980	118.29980			0.00	0	
I2033	On	03/08/2023	Bond Future			120.76600	120.76600	120.66598	120.66598			0.00	0	
I2033	On	02/11/2023	Bond Future			121.57955	121.57955	121.47742	121.47742			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	03/11/2022	Bond Future			131.22213	131.22213	130.61798	130.61798			0.00	0	5,52
I2038	On	02/02/2023	Bond Future			131.68063	131.68063	131.07064	131.07064			0.00	0	
I2038	On	04/05/2023	Bond Future			134.21228	134.21228	133.59280	133.59280			0.00	0	
I2038	On	03/08/2023	Bond Future			134.89076	134.89076	134.26076	134.26076			0.00	0	
I2038	On	02/11/2023	Bond Future			137.41934	137.41934	136.77699	136.77699			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,51</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,51</b>
I2046	On	03/11/2022	Bond Future			116.96775	116.96775	116.86202	116.86202			0.00	0	16,42
I2046	On	02/02/2023	Bond Future			119.09902	119.09902	118.99593	118.99593			0.00	0	
I2046	On	04/05/2023	Bond Future			119.32753	119.32753	119.22453	119.22453			0.00	0	
I2046	On	03/08/2023	Bond Future			121.71377	121.71377	121.61027	121.61027			0.00	0	
I2046	On	02/11/2023	Bond Future			121.85673	121.85673	121.75116	121.75116			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,41</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,41</b>
I2050	On	03/11/2022	Bond Future			121.35121	121.35121	120.80045	120.80045			0.00	0	11,72
I2050	On	02/02/2023	Bond Future			121.41487	121.41487	120.85870	120.85870			0.00	0	
I2050	On	04/05/2023	Bond Future			123.74912	123.74912	123.18431	123.18431			0.00	0	
I2050	On	03/08/2023	Bond Future			123.99742	123.99742	123.42291	123.42291			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			126.32174	126.32174	125.73606	125.73606			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,71</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,71</b>
R186	On	03/11/2022	Bond Future			9.09677	108.72632	9.01878	108.99760		5.00	0.00	0	64,27
R186	On	02/02/2023	Bond Future			9.23997	105.38303	9.15447	105.66340		5.20	0.00	0	
R186	On	04/05/2023	Bond Future			9.37083	107.38641	9.27746	107.67410		5.00	0.00	0	
R186	On	03/08/2023	Bond Future			9.49011	104.20847	9.38796	104.50316		4.99	0.00	0	
R186	On	02/11/2023	Bond Future			9.67670	106.13760	9.56495	106.43733		4.69	0.00	0	
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>64,27</b>
R186	On	03/11/2022	Bond Future	8.23	Call			103.00000	0.10300	69,070	4.57	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,896.60000	2.89660	3,133,950	4.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			271.52000	0.27152	204,430	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,991.80000	1.99180	2,195,990	4.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			279.75000	0.27975	211,540	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,964.48000	1.96448	2,167,550	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			288.30000	0.28830	218,710	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,937.50000	1.93750	2,139,190	4.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			731.11000	0.73111	610,200	4.93	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,110.94000	1.11094	1,261,310	4.93	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			445.24000	0.44524	379,920	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,197.87000	3.19787	3,412,920	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			452.55000	0.45255	386,410	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,171.25000	3.17125	3,385,480	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			437.81000	0.43781	373,700	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,224.38000	3.22438	3,440,640	5.06	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,524.70000	2.52470	2,700,780	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,113.44000	1.11344	1,000,990	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,506.10000	2.50610	2,681,340	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,125.98000	1.12598	1,012,690	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,487.27000	2.48727	2,661,670	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,100.65000	1.10065	989,040	4.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,568.68000	2.56868	2,400,320	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,586.07000	1.58607	1,712,400	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,586.84000	2.58684	2,417,850	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,575.68000	1.57568	1,701,380	5.12	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,605.45000	2.60545	2,435,820	5.13	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,565.75000	1.56575	1,690,810	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,306.39000	2.30639	2,526,530	4.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,832.80000	1.83280	1,754,400	4.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/11/2023	Bond Future	9.38	Put			2,331.30000	2.33130	2,552,630	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,847.34000	1.84734	1,768,350	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,318.81000	2.31881	2,539,550	4.63	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,861.94000	1.86194	1,782,350	4.64	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>8,62</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>72,85</b>
R197	On	03/11/2022	Bond Future			338.93804	338.93804	338.65655	338.65655			0.00	0	8
R197	On	02/02/2023	Bond Future			336.18804	336.18804	335.91463	335.91463			0.00	0	
R197	On	04/05/2023	Bond Future			342.65188	342.65188	342.37932	342.37932			0.00	0	
R197	On	03/08/2023	Bond Future			340.26358	340.26358	339.99035	339.99035			0.00	0	
R197	On	02/11/2023	Bond Future			346.64069	346.64069	346.36091	346.36091			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
R202	On	03/11/2022	Bond Future			252.50667	252.50667	251.82583	251.82583			0.00	0	6,14
R202	On	02/02/2023	Bond Future			252.36645	252.36645	251.68286	251.68286			0.00	0	46
R202	On	04/05/2023	Bond Future			257.21752	257.21752	256.52548	256.52548			0.00	0	
R202	On	03/08/2023	Bond Future			257.45192	257.45192	256.74948	256.74948			0.00	0	
R202	On	02/11/2023	Bond Future			262.27810	262.27810	261.56126	261.56126			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,60</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,60</b>
R2023	On	03/11/2022	Bond Future			7.14272	101.64716	7.10744	101.65793		0.36	0.00	0	23,96
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,96</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.08000	0.00008	0,020	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			262.51000	0.26251	273,220	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.09000	0.00009	0,020	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			259.46000	0.25946	270,160	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.11000	0.00011	0,030	0.20	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			256.41000	0.25641	267,100	0.20	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>23,96</b>
R2030	On	03/11/2022	Bond Future			10.56185	89.41963	10.46448	89.86480		8.65	0.00	0	66,66
R2030	On	02/02/2023	Bond Future			10.71919	87.02154	10.61611	87.47812		9.12	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.87258	88.67667	10.76380	89.14359		8.79	0.00	0	
R2030	On	03/08/2023	Bond Future			11.02441	86.42446	10.90949	86.90175		8.73	0.00	0	
R2030	On	02/11/2023	Bond Future			11.20457	88.02419	11.08356	88.50990		8.28	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,86</b>
R2030	On	03/11/2022	Bond Future	9.70	Call			173.69000	0.17369	105,610	7.54	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,771.01000	3.77101	4,148,100	7.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/11/2022	Bond Future	10.08	Call			553.42000	0.55342	404,260	7.97	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,339.69000	2.33969	2,635,700	7.97	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			568.33000	0.56833	416,820	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			182.22000	0.18222	231,850	10.48	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,307.56000	2.30756	2,601,220	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			583.49000	0.58349	429,520	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,275.71000	2.27571	2,566,910	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			749.06000	0.74906	570,840	8.15	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,972.90000	1.97290	2,239,850	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,071.61000	5.07161	4,676,070	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			202.84000	0.20284	164,250	8.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,577.78000	7.57778	7,995,770	8.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			216.69000	0.21669	175,640	8.94	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,394.95000	7.39495	7,810,480	8.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			554.96000	0.55496	461,670	8.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,938.36000	4.93836	5,301,650	8.71	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			685.10000	0.68510	574,970	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,456.41000	4.45641	4,802,860	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			137.42000	0.13742	110,600	9.10	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,653.28000	8.65328	9,083,040	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			729.29000	0.72929	613,680	8.75	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			4,313.30000	4.31330	4,654,270	8.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			861.17000	0.86117	729,990	8.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,932.62000	3.93262	4,258,020	8.77	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			263.53000	0.26353	214,400	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,854.84000	6.85484	7,262,290	8.86	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			939.78000	0.93978	799,770	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,733.19000	3.73319	4,049,760	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			954.12000	0.95412	812,600	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,701.29000	3.70129	4,016,350	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			695.91000	0.69591	584,470	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,420.35000	4.42035	4,765,490	8.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,586.43000	3.58643	3,273,300	9.75	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,211.16000	1.21116	1,354,610	9.75	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			4,176.54000	4.17654	3,842,170	9.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			990.91000	0.99091	1,113,120	9.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			926.38000	0.92638	787,820	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,766.05000	3.76605	4,084,070	8.78	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,827.64000	4.82764	4,473,590	10.16	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			799.61000	0.79961	902,140	10.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,466.11000	3.46611	3,157,750	9.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,262.71000	1.26271	1,410,930	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,535.33000	4.53533	4,862,020	8.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			363.90000	0.36390	312,700	8.59	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,253.23000	8.25323	8,668,950	8.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			708.10000	0.70810	614,400	8.38	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			6,000.82000	6.00082	6,374,040	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,078.47000	3.07847	3,336,760	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			784.37000	0.78437	681,860	8.34	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			5,660.71000	5.66071	6,025,120	8.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			891.20000	0.89120	777,100	8.32	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			5,261.84000	5.26184	5,614,660	8.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,165.65000	1.16565	1,025,420	8.39	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			1,639.09000	1.63909	1,801,190	9.31	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,847.15000	1.84715	1,652,820	8.56	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			3,343.94000	3.34394	3,616,530	8.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,043.65000	2.04365	1,836,310	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,101.74000	3.10174	3,361,320	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,064.10000	2.06410	1,855,470	8.63	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			646.87000	0.64687	722,610	10.42	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,084.66000	2.08466	1,874,730	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,055.34000	3.05534	3,312,330	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,318.53000	2.31853	2,094,370	8.72	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			2,810.41000	2.81041	3,053,170	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,076.63000	4.07663	3,771,810	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			611.82000	0.61182	683,880	10.49	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,901.28000	4.90128	4,570,570	9.57	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,310.47000	1.31047	1,446,680	9.57	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			6,218.96000	6.21896	5,855,600	9.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			935.43000	0.93543	1,038,990	9.97	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			7,734.48000	7.73448	7,343,300	10.42	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,969.49000	7.96949	7,574,630	10.49	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,330.83000	2.33083	2,120,990	8.49	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			3,420.85000	3.42085	3,688,300	8.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,964.83000	3.96483	3,678,420	9.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,153.19000	2.15319	2,344,070	9.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,990.93000	3.99093	3,703,850	9.03	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,138.72000	2.13872	2,328,930	9.03	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,867.50000	1.86750	1,684,960	8.35	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			4,024.04000	4.02404	4,318,790	8.35	0.00	0	

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	03/08/2023	Bond Future	12.59	Call			7,599.56000	7.59956	7,222,830	10.13		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			939.18000	0.93918	1,039,740	10.13		0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,550.02000	8.55002	8,157,900	10.40		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			769.76000	0.76976	854,930	10.40		0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,938.80000	3.93880	3,653,060	9.01		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,167.75000	2.16775	2,359,300	9.01		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,690.19000	3.69019	3,967,290	8.16		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,580.07000	2.58007	2,373,890	8.14		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,731.82000	3.73182	4,011,350	8.14		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,600.15000	2.60015	2,392,940	8.15		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,710.96000	3.71096	3,989,460	8.15		0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,620.30000	2.62030	2,411,690	8.16		0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,4</b>	
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>93,31</b>	
R2032	On	03/11/2022	Bond Future			11.01362	84.93925	10.91660	85.43937		10.56	757,658,110.00	8,920	168,7	
R2032	On	02/02/2023	Bond Future			11.16839	86.46720	11.06639	86.97980		10.95	0.00	0	.	
R2032	On	04/05/2023	Bond Future			11.31482	83.95113	11.20793	84.47504		11.21	0.00	0		
R2032	On	03/08/2023	Bond Future			11.45403	85.61368	11.34210	86.14905		10.76	0.00	0	2,6	
R2032	On	02/11/2023	Bond Future			11.62618	83.04186	11.50909	83.58682		10.68	0.00	0		
<b>Total R2032 Future</b>												<b>757,658,110.00</b>	<b>8,920</b>	<b>171,3</b>	
R2032	On	03/11/2022	Bond Future	9.31	Call			6.99000	0.00699	2,820	9.03	0.00	0	1	
R2032	On	03/11/2022	Bond Future	9.31	Put			8,893.62000	8.89362	9,389,570	9.03	0.00	0		
R2032	On	03/11/2022	Bond Future	9.36	Call			8.86000	0.00886	3,690	9.03	0.00	0	4	
R2032	On	03/11/2022	Bond Future	9.36	Put			8,600.82000	8.60082	9,095,770	9.03	0.00	0		
R2032	On	03/11/2022	Bond Future	9.46	Call			14.01000	0.01401	6,190	9.02	0.00	0	5	
R2032	On	03/11/2022	Bond Future	9.92	Put			5,462.92000	5.46292	5,923,670	8.99	0.00	0		
R2032	On	03/11/2022	Bond Future	10.11	Call			180.42000	0.18042	111,530	9.13	0.00	0		
R2032	On	03/11/2022	Bond Future	10.11	Put			4,495.37000	4.49537	4,926,600	9.13	0.00	0	4	
R2032	On	03/11/2022	Bond Future	10.16	Call			215.87000	0.21587	136,980	9.20	0.00	0		
R2032	On	03/11/2022	Bond Future	10.16	Put			4,254.98000	4.25498	4,676,210	9.20	0.00	0	1	
R2032	On	03/11/2022	Bond Future	10.21	Put			4,020.60000	4.02060	4,431,180	9.27	0.00	0		
R2032	On	03/11/2022	Bond Future	10.49	Call			588.81000	0.58881	429,120	9.66	0.00	0		
R2032	On	03/11/2022	Bond Future	10.49	Put			2,835.42000	2.83542	3,175,850	9.66	0.00	0	4	
R2032	On	03/11/2022	Bond Future	10.56	Call			706.02000	0.70602	526,810	9.77	0.00	0		
R2032	On	03/11/2022	Bond Future	10.56	Put			2,578.60000	2.57860	2,899,510	9.77	0.00	0	1	
R2032	On	03/11/2022	Bond Future	9.92	Call			89.34000	0.08934	49,970	8.99	0.00	0	7	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,239.96000	2.23996	2,532,540	9.95	0.00	0		
R2032	On	03/11/2022	Bond Future	10.67	Call			918.70000	0.91870	708,400	9.96	0.00	0	7	
R2032	On	03/11/2022	Bond Future	10.67	Put			2,207.82000	2.20782	2,497,640	9.96	0.00	0		



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	11.45	Call			3,321.91000	3.32191	2,932,300	11.40	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			620.50000	0.62050	731,010	11.40	0.00	0	7.50
R2032	On	03/11/2022	Bond Future	10.21	Call			256.21000	0.25621	166,670	9.27	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			8,020.29000	8.02029	8,512,590	9.02	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,713.64000	3.71364	3,308,910	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			518.67000	0.51867	614,060	11.58	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			6,897.39000	6.89739	6,425,930	12.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			125.12000	0.12512	153,780	12.88	0.00	0	7.50
R2032	On	03/11/2022	Bond Future	10.66	Call			898.02000	0.89802	690,480	9.95	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			162.75000	0.16275	127,700	10.25	0.00	0	4.50
R2032	On	02/02/2023	Bond Future	9.31	Put			9,679.42000	9.67942	10,156,970	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			221.12000	0.22112	175,330	10.21	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			8,814.04000	8.81404	9,280,850	10.21	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			485.51000	0.48551	396,930	10.12	0.00	0	7.50
R2032	On	02/02/2023	Bond Future	9.92	Put			6,543.57000	6.54357	6,967,590	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			729.96000	0.72996	608,680	10.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,473.24000	5.47324	5,864,560	10.21	0.00	0	4.50
R2032	On	02/02/2023	Bond Future	10.22	Call			805.77000	0.80577	675,370	10.25	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,224.30000	5.22430	5,606,500	10.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,034.22000	1.03422	878,260	10.35	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,594.36000	4.59436	4,951,000	10.35	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,049.85000	1.04985	892,240	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,556.71000	4.55671	4,911,700	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,065.44000	1.06544	906,180	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,519.06000	4.51906	4,872,400	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,231.02000	1.23102	1,054,970	10.43	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,154.56000	4.15456	4,491,110	10.43	0.00	0	4.50
R2032	On	02/02/2023	Bond Future	10.67	Call			1,557.77000	1.55777	1,353,500	10.59	0.00	0	7.50
R2032	On	02/02/2023	Bond Future	10.67	Put			3,589.88000	3.58988	3,898,210	10.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,444.93000	4.44493	4,083,580	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,374.97000	1.37497	1,526,220	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,970.56000	4.97056	4,591,850	11.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,184.54000	1.18454	1,318,430	11.97	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,420.31000	8.42031	7,967,430	13.08	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			467.14000	0.46714	526,860	13.08	0.00	0	7.50
R2032	On	04/05/2023	Bond Future	10.87	Put			3,953.63000	3.95363	4,253,580	10.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,290.79000	2.29079	2,065,420	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,925.60000	3.92560	4,224,140	10.86	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			2,743.41000	2.74341	2,977,950	11.34	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			10,593.65000	10.59365	10,133,010	13.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032	On	04/05/2023	Bond Future	13.43	Put		544.78000	0.54478	608,050	13.44		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,758.12000	1.75812	1,568,990	10.67		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,719.17000	4.71917	5,053,950	10.67		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,268.31000	2.26831	2,044,350	10.85		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,313.11000	2.31311	2,086,350	10.87		0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,897.45000	3.89745	4,194,600	10.87		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,536.07000	3.53607	3,246,700	11.34		0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,706.02000	4.70602	4,392,880	11.23		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,776.73000	2.77673	2,998,960	11.23		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,735.42000	4.73542	4,421,230	11.24		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,759.58000	2.75958	2,980,760	11.24		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,764.89000	4.76489	4,449,650	11.25		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,742.53000	2.74253	2,962,660	11.25		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,153.74000	5.15374	4,824,250	11.38		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,529.84000	2.52984	2,735,720	11.38		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,499.48000	4.49948	4,798,320	10.47		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,204.01000	3.20401	2,956,790	10.47		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,474.51000	4.47451	4,772,250	10.47		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,158.61000	3.15861	2,913,600	10.46		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,524.56000	4.52456	4,824,510	10.46		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,181.27000	3.18127	2,935,150	10.47		0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,46</b>	
<b>Total For R2032</b>											<b>757,658,110.00</b>	<b>8,920</b>	<b>195,84</b>	
R2035	On	03/11/2022	Bond Future			11.26609	85.94606	11.17400	86.48468	11.89		0.00	0	61,48
R2035	On	02/02/2023	Bond Future			11.41544	87.49075	11.31896	88.04244	12.51		0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.54926	84.65213	11.44865	85.21581	12.94		0.00	0	
R2035	On	03/08/2023	Bond Future			11.67801	86.32783	11.57311	86.90372	12.60		0.00	0	
R2035	On	02/11/2023	Bond Future			11.83716	83.42673	11.72792	84.01296	12.72		0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>167,81</b>	
R2035	On	03/11/2022	Bond Future	9.82	Call		31.18000	0.03118	17,490	10.67		0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,546.77000	8.54677	9,071,700	10.67		0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		183.61000	0.18361	120,530	10.68		0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		5,547.85000	5.54785	6,023,390	10.68		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		437.07000	0.43707	313,280	10.97		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,873.05000	1.87305	2,117,200	11.71		0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		103.83000	0.10383	118,460	14.16		0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		1,227.23000	1.22723	976,450	11.50		0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,318.19000	2.31819	2,606,030	11.50		0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,385.68000	1.38568	1,115,970	11.59		0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.05	Put			2,118.71000	2.11871	2,387,620	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,613.97000	1.61397	1,319,500	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,094.12000	4.09412	4,508,950	10.97	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,643.96000	1.64396	1,346,450	11.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,844.06000	1.84406	2,085,170	11.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,674.10000	1.67410	1,373,560	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,815.27000	1.81527	2,053,350	11.74	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,329.97000	8.32997	7,805,980	14.16	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			338.68000	0.33868	270,050	11.42	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			9,149.41000	9.14941	9,632,470	11.42	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Call			1,222.07000	1.22207	1,042,820	11.78	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,254.66000	5.25466	5,627,100	11.78	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.81	Call			290.94000	0.29094	230,290	11.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			9,632.55000	9.63255	10,123,590	11.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.85	Call			314.07000	0.31407	249,520	11.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.85	Put			9,389.72000	9.38972	9,876,860	11.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.87	Call			1,697.88000	1.69788	1,475,250	12.02	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.87	Put			4,334.37000	4.33437	4,663,430	12.02	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Call			697.72000	0.69772	577,370	11.47	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			6,852.69000	6.85269	7,284,030	11.47	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.60	Call			1,150.28000	1.15028	978,320	11.74	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.60	Put			5,428.90000	5.42890	5,808,630	11.74	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.06	Call			2,168.22000	2.16822	1,909,810	12.26	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.06	Put			3,674.85000	3.67485	3,968,130	12.26	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,259.22000	1.25922	1,076,270	11.80	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Put			5,169.16000	5.16916	5,537,900	11.80	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,674.95000	1.67495	1,454,230	12.01	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Put			4,371.49000	4.37149	4,702,460	12.01	0.00	0	5f
R2035	On	02/02/2023	Bond Future	13.22	Call			10,442.59000	10.44259	9,941,040	15.25	0.00	0	5f
R2035	On	02/02/2023	Bond Future	13.22	Put			461.98000	0.46198	512,120	15.25	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,720.99000	1.72099	1,496,440	12.04	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.88	Put			4,297.49000	4.29749	4,624,630	12.04	0.00	0	5f
R2035	On	02/02/2023	Bond Future	11.05	Call			2,141.74000	2.14174	1,885,220	12.25	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			3,707.32000	3.70732	4,002,490	12.25	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.94	Call			5,089.13000	5.08913	4,690,360	13.48	0.00	0	5f
R2035	On	02/02/2023	Bond Future	11.94	Put			1,626.39000	1.62639	1,779,310	13.48	0.00	0	5f
R2035	On	02/02/2023	Bond Future	11.98	Call			5,243.71000	5.24371	4,840,060	13.54	0.00	0	5f
R2035	On	02/02/2023	Bond Future	11.98	Put			1,564.98000	1.56498	1,713,020	13.54	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			7,353.07000	7.35307	7,754,010	12.01	0.00	0	5f
R2035	On	04/05/2023	Bond Future	10.60	Call			1,558.92000	1.55892	1,371,340	12.09	0.00	0	3f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	10.60	Put		6,536.21000	6.53621	6,912,310	12.09		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,323.41000	4.32341	4,610,550	12.60		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,933.70000	2.93370	2,655,670	12.61		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,292.65000	4.29265	4,578,300	12.61		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		633.57000	0.63357	538,260	12.04		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,362.28000	10.36228	10,830,650	12.04		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,266.77000	1.26677	1,104,030	12.01		0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		1,721.27000	1.72127	1,858,470	14.15		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,998.49000	9.99849	9,520,190	15.06		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,008.91000	1.00891	1,094,290	15.06		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,826.71000	2.82671	2,554,960	12.57		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,416.48000	4.41648	4,708,410	12.57		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,906.84000	2.90684	2,630,300	12.60		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,960.69000	2.96069	2,681,160	12.62		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,262.07000	4.26207	4,546,220	12.62		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,149.72000	7.14972	6,723,240	14.15		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,544.61000	5.54461	5,184,970	13.11		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,288.99000	3.28899	3,505,240	13.11		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,577.76000	5.57776	5,217,050	13.12		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,269.11000	3.26911	3,484,290	13.12		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,511.85000	5.51185	5,153,280	13.10		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,309.31000	3.30931	3,526,630	13.10		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,483.25000	5.48325	5,797,010	12.43		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,768.67000	3.76867	3,495,050	12.44		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,453.26000	5.45326	5,765,870	12.44		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,794.64000	3.79464	3,519,860	12.45		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,423.76000	5.42376	5,735,210	12.45		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,743.15000	3.74315	3,470,680	12.43		0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,14</b>	
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>180,96</b>	
R2037	On	03/11/2022	Bond Future			11.40825	82.04624	11.32620	82.53203	12.70		0.00	0	66,06
R2037	On	02/02/2023	Bond Future			11.54695	79.26524	11.46115	79.76299	14.11		0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.68025	80.77344	11.59089	81.28207	13.90		0.00	0	
R2037	On	03/08/2023	Bond Future			11.81126	78.11487	11.71817	78.63458	14.29		0.00	0	
R2037	On	02/11/2023	Bond Future			11.95762	79.56033	11.86094	80.08939	13.69		0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>139,54</b>	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,734.43000	1.73443	1,456,780	12.79		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,890.47000	1.89047	2,098,610	12.79		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,765.29000	1.76529	1,484,980	12.80		0.00	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
R2037	On	03/11/2022	Bond Future	11.31	Put		1,861.72000	1.86172	2,067,200	12.80	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,796.56000	1.79656	1,513,610	12.82	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,833.45000	1.83345	2,036,290	12.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,755.11000	1.75511	1,548,780	13.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,327.52000	4.32752	4,618,940	13.44	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,778.94000	1.77894	1,570,870	13.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,290.31000	4.29031	4,579,990	13.46	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,802.76000	1.80276	1,592,950	13.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,253.16000	4.25316	4,541,100	13.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,925.13000	1.92513	1,706,620	13.54	0.00	0	63
R2037	On	02/02/2023	Bond Future	11.10	Put		4,071.66000	4.07166	4,350,900	13.54	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,706.33000	4.70633	4,356,440	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,820.49000	1.82049	1,968,350	14.85	0.00	0	63
R2037	On	04/05/2023	Bond Future	11.03	Put		5,482.91000	5.48291	5,834,200	13.34	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,526.53000	4.52653	4,862,360	13.65	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,863.40000	2.86340	2,689,850	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,494.14000	4.49414	4,829,220	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,890.37000	2.89037	2,715,800	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,462.21000	4.46221	4,796,270	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,177.11000	2.17711	2,019,770	13.34	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Call		4,267.23000	4.26723	4,045,130	14.26	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		3,196.50000	3.19650	3,483,030	14.26	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,723.46000	11.72346	11,276,500	16.61	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		768.14000	0.76814	829,810	16.61	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		2,836.83000	2.83683	2,664,030	13.65	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,576.41000	5.57641	5,250,460	14.71	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,368.85000	3.36885	3,562,610	14.71	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,609.32000	5.60932	5,282,400	14.73	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,347.99000	3.34799	3,540,780	14.73	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,642.58000	5.64258	5,314,700	14.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,327.54000	3.32754	3,519,370	14.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,508.89000	5.50889	5,861,890	13.53	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,831.95000	3.83195	3,656,880	13.51	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,569.81000	5.56981	5,923,800	13.51	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,858.19000	3.85819	3,682,450	13.52	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,539.28000	5.53928	5,892,600	13.52	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,884.51000	3.88451	3,708,450	13.53	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,47</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>142,01</b>

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		11.49460	83.87632	11.40726	84.43274		13.44	755,557,890.56	9,008	52,28
R2040	On	02/02/2023	Bond Future		11.62908	80.87793	11.53787	81.44761		14.96	40,438,965.00	500	64,54
R2040	On	04/05/2023	Bond Future		11.75798	82.41692	11.66307	82.99898		14.75	0.00	0	
R2040	On	03/08/2023	Bond Future		11.88453	79.54057	11.78577	80.13511		15.20	0.00	0	
R2040	On	02/11/2023	Bond Future		12.02506	81.01232	11.92257	81.61756		14.58	0.00	0	
<b>Total R2040 Future</b>											<b>795,996,855.56</b>	<b>9,508</b>	<b>116,82</b>
R2040	On	03/11/2022	Bond Future	10.10	Call		42.11000	0.04211	24,700	12.05	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		9,130.93000	9.13093	9,669,940	12.05	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		258.25000	0.25825	177,000	12.13	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		5,694.86000	5.69486	6,170,030	12.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		357.18000	0.35718	252,810	12.25	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.30	Put		2,270.41000	2.27041	2,538,850	13.10	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,915.57000	1.91557	2,148,990	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		481.69000	0.48169	351,150	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		4,520.25000	4.52025	4,946,130	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,291.53000	1.29153	1,036,250	12.93	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put		2,636.03000	2.63603	2,937,170	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,578.89000	1.57889	1,290,910	13.10	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		267.29000	0.26729	302,940	15.31	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call		1,865.99000	1.86599	1,549,120	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		1,976.65000	1.97665	2,216,200	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,899.47000	1.89947	1,579,530	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,945.99000	1.94599	2,182,470	13.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,933.12000	1.93312	1,610,120	13.29	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		5,090.41000	5.09041	5,542,460	12.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,249.89000	2.24989	1,899,710	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		1,659.27000	1.65927	1,865,510	13.44	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		4,366.20000	4.36620	3,903,830	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		703.84000	0.70384	797,890	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,933.35000	6.93335	6,412,580	15.31	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		432.77000	0.43277	352,810	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,710.95000	9.71095	10,200,670	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		457.01000	0.45701	373,490	13.65	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		9,512.92000	9.51292	9,999,080	13.65	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,507.25000	1.50725	1,307,050	14.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,469.76000	5.46976	5,839,240	14.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,572.97000	1.57297	1,367,160	14.17	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		5,332.93000	5.33293	5,696,800	14.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,909.03000	1.90903	1,675,730	14.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.10	Put			4,733.56000	4.73356	5,069,940	14.35	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			1,934.59000	1.93459	1,699,310	14.37	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,692.91000	4.69291	5,027,310	14.37	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			1,960.53000	1.96053	1,723,280	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,652.73000	4.65273	4,985,160	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			2,146.40000	2.14640	1,895,370	14.48	0.00	0	6
R2040	On	02/02/2023	Bond Future	11.19	Put			4,377.99000	4.37799	4,696,640	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			5,194.89000	5.19489	4,794,570	15.92	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			1,957.98000	1.95798	2,127,340	15.92	0.00	0	6
R2040	On	02/02/2023	Bond Future	12.24	Call			5,895.50000	5.89550	5,473,650	16.21	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			1,667.32000	1.66732	1,815,150	16.21	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			6,021.62000	6.02162	5,596,270	16.26	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			1,620.59000	1.62059	1,764,920	16.26	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.17	Put			10,904.19000	10.90419	11,376,280	13.71	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			7,664.30000	7.66430	8,065,090	13.69	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,957.42000	1.95742	1,747,990	13.84	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.92	Put			6,751.67000	6.75167	7,124,300	13.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			3,208.87000	3.20887	2,924,300	14.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,793.64000	4.79364	5,091,130	14.32	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			810.37000	0.81037	700,400	13.71	0.00	0	3
R2040	On	04/05/2023	Bond Future	11.42	Put			4,759.69000	4.75969	5,055,630	14.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			3,267.92000	3.26792	2,980,270	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			4,725.68000	4.72568	5,020,090	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			3,417.92000	3.41792	3,122,630	14.40	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put			4,559.50000	4.55950	4,846,270	14.40	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,573.24000	1.57324	1,391,970	13.69	0.00	0	4
R2040	On	04/05/2023	Bond Future	12.78	Call			8,236.13000	8.23613	7,788,810	16.23	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			1,784.57000	1.78457	1,919,310	16.23	0.00	0	3
R2040	On	04/05/2023	Bond Future	13.45	Call			11,043.49000	11.04349	10,549,670	17.20	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,107.89000	1.10789	1,196,130	17.20	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.42	Call			3,238.47000	3.23847	2,952,350	14.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			6,136.67000	6.13667	5,761,880	15.77	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			3,631.07000	3.63107	3,850,820	15.77	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			6,172.09000	6.17209	5,796,510	15.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			3,608.93000	3.60893	3,827,890	15.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			6,207.87000	6.20787	5,831,210	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			3,587.21000	3.58721	3,805,090	15.79	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6,099.39000	6.09939	6,420,600	14.19	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			4,090.14000	4.09014	3,808,510	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6,166.68000	6.16668	6,490,290	14.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/11/2023	Bond Future	11.59	Call		4.11805000	4.11805	3,835,220	14.18	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,132.78000	6.13278	6,455,190	14.18	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,146.39000	4.14639	3,862,360	14.19	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,46</b>
<b>Total For R2040</b>											<b>795,996,855.56</b>	<b>9,508</b>	<b>128,28</b>
R2044	On	03/11/2022	Bond Future			11.48844	80.73620	11.39057	81.37273	14.26	0.00	0	72,9
R2044	On	02/02/2023	Bond Future			11.61507	77.80650	11.51303	78.45765	15.89	0.00	0	33,8
R2044	On	04/05/2023	Bond Future			11.73602	79.28714	11.62999	79.95208	15.67	0.00	0	
R2044	On	03/08/2023	Bond Future			11.85439	76.47407	11.74420	77.15309	16.18	0.00	0	
R2044	On	02/11/2023	Bond Future			11.98550	77.88906	11.87124	78.58037	15.53	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>106,72</b>
R2044	On	03/11/2022	Bond Future	10.10	Call		44.28000	0.04428	25,020	12.78	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		9,306.65000	9.30665	9,923,920	12.78	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		274.35000	0.27435	182,980	12.87	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		5,746.67000	5.74667	6,291,830	12.87	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		511.26000	0.51126	363,590	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1,961.58000	1.96158	2,240,370	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,992.54000	1.99254	1,631,310	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,930.83000	1.93083	2,206,130	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		4,541.36000	4.54136	5,030,220	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,027.39000	2.02739	1,662,690	14.09	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,900.33000	1.90033	2,172,160	14.09	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,660.20000	1.66020	1,334,630	13.89	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		2,256.96000	2.25696	2,567,920	13.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,957.85000	1.95785	1,600,110	14.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,117.18000	2.11718	1,841,180	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,576.73000	4.57673	4,951,880	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,144.64000	2.14464	1,866,380	15.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,536.59000	4.53659	4,909,480	15.32	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,172.28000	2.17228	1,891,780	15.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,496.72000	4.49672	4,867,370	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,783.35000	4.78335	5,122,990	15.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,403.37000	3.40337	3,076,570	15.23	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,748.85000	4.74885	5,086,990	15.23	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,714.82000	4.71482	5,051,210	15.24	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		4,489.35000	4.48935	4,107,750	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		3,737.44000	3.73744	4,020,780	15.67	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Call		5,397.21000	5.39721	4,977,340	16.04	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		3,117.48000	3.11748	3,362,550	16.04	0.00	0	4,00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/05/2023	Bond Future	11.41	Call		3,372.83000	3.37283	3,047,530	15.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,434.29000	3.43429	3,105,740	15.24	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,229.06000	6.22906	5,807,500	16.72	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,718.22000	3.71822	3,975,680	16.72	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,265.35000	6.26535	5,842,540	16.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,695.82000	3.69582	3,952,030	16.73	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,192.82000	6.19282	5,772,520	16.70	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,740.75000	3.74075	3,999,470	16.70	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,235.29000	6.23529	6,691,310	15.31	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,263.72000	4.26372	4,027,440	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,201.02000	6.20102	6,656,050	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,292.78000	4.29278	4,055,850	15.34	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,166.58000	6.16658	6,620,960	15.34	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,234.40000	4.23440	3,999,110	15.31	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,86</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>118,52</b>
R2048	On	03/11/2022	Bond Future			11.40257	79.78160	11.30960	80.40531	14.80	0.00	0	256,86
R2048	On	02/02/2023	Bond Future			11.52150	81.25236	11.42463	81.89035	15.63	0.00	0	
R2048	On	04/05/2023	Bond Future			11.63486	78.33949	11.53422	78.99111	16.29	0.00	0	
R2048	On	03/08/2023	Bond Future			11.74609	79.85278	11.64155	80.51826	15.92	0.00	0	
R2048	On	02/11/2023	Bond Future			11.87124	76.91456	11.76284	77.59201	16.15	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>256,86</b>
R2048	On	03/11/2022	Bond Future	10.00	Call		39.20000	0.03920	22,290	13.26	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,834.21000	9.83421	10,441,010	13.26	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		378.58000	0.37858	265,240	13.69	0.00	0	98
R2048	On	03/11/2022	Bond Future	10.60	Put		5,439.78000	5.43978	5,950,150	13.69	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		511.20000	0.51120	368,850	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,429.95000	2.42995	2,736,700	14.71	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,020.33000	2.02033	1,668,650	14.90	0.00	0	98
R2048	On	03/11/2022	Bond Future	11.30	Put		2,085.23000	2.08523	2,357,260	14.90	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,055.81000	2.05581	1,700,750	14.92	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,053.11000	2.05311	2,321,760	14.92	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,825.49000	4.82549	5,306,850	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,091.59000	2.09159	1,733,170	14.94	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,021.39000	2.02139	2,286,680	14.94	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,586.28000	4.58628	4,075,770	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		768.10000	0.76810	881,300	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,683.39000	1.68339	1,366,430	14.71	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,216.83000	2.21683	1,942,670	14.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.08	Put		4,562.91000	4.56291	4,926,740	14.96	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		779.53000	0.77953	647,340	14.26	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,130.33000	8.13033	8,636,130	14.26	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,274.90000	2.27490	1,996,270	14.99	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,481.48000	4.48148	4,840,840	14.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,159.75000	2.15975	1,889,670	14.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,645.75000	4.64575	5,013,660	14.93	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,188.30000	2.18830	1,915,970	14.95	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,604.28000	4.60428	4,969,940	14.95	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,845.00000	4.84500	5,171,580	16.07	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,562.47000	3.56247	3,240,590	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,914.90000	4.91490	5,244,640	16.05	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,594.59000	3.59459	3,271,000	16.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,879.84000	4.87984	5,207,870	16.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,626.84000	3.62684	3,301,800	16.07	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,557.63000	6.55763	6,141,140	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,652.84000	3.65284	3,901,830	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,482.53000	6.48253	6,068,480	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,697.77000	3.69777	3,949,200	16.36	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,519.90000	6.51990	6,104,630	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,675.08000	3.67508	3,925,290	16.38	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,326.16000	6.32616	6,685,880	15.85	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,537.89000	4.53789	4,218,820	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,291.04000	6.29104	6,649,420	15.86	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,477.01000	4.47701	4,160,630	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,361.45000	6.36145	6,722,520	15.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,507.41000	4.50741	4,189,680	15.85	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,30</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>264,16</b>
R209	On	03/11/2022	Bond Future			11.24683	66.48850	11.15958	66.93580	13.41	0.00	0	20,2
R209	On	02/02/2023	Bond Future			11.37520	67.68451	11.28425	68.14261	14.15	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.49545	65.81973	11.40095	66.28779	14.61	0.00	0	1,2
R209	On	03/08/2023	Bond Future			11.60847	67.12310	11.51039	67.60127	14.28	0.00	0	
R209	On	02/11/2023	Bond Future			11.74492	65.21677	11.64324	65.70352	14.36	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>23,53</b>
R209	On	03/11/2022	Bond Future	9.25	Call		1.88000	0.00188	0,890	12.09	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,952.61000	10.95261	11,398,920	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		6.70000	0.00670	3,460	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,387.92000	9.38792	9,831,980	12.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	10.00	Call			56.97000	0.05697	34,790	12.01	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.00	Put			1,950.84000	1.95084	2,180,740	12.97	0.00	0	6,0
R209	On	03/11/2022	Bond Future	11.01	Call			1,144.68000	1.14468	924,630	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,921.53000	1.92153	2,148,780	12.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,863.88000	1.86388	2,085,960	13.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,577.85000	2.57785	2,245,410	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			856.50000	0.85650	971,360	13.86	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			319.65000	0.31965	228,350	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,843.24000	3.84324	4,199,240	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,121.60000	1.12160	904,200	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,427.92000	6.42792	6,853,040	12.01	0.00	0	6,0
R209	On	03/11/2022	Bond Future	12.00	Call			4,474.57000	4.47457	4,074,450	14.78	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			337.73000	0.33773	384,910	14.78	0.00	0	7,7
R209	On	03/11/2022	Bond Future	11.02	Call			1,168.03000	1.16803	945,440	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			1,892.55000	1.89255	2,117,260	13.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,191.64000	1.19164	966,420	13.02	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,365.04000	1.36504	1,189,260	13.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,988.09000	3.98809	4,270,410	13.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,384.49000	1.38449	1,207,110	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,954.11000	3.95411	4,234,830	13.49	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,403.93000	1.40393	1,224,950	13.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,920.19000	3.92019	4,199,310	13.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,909.34000	3.90934	4,153,060	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			709.43000	0.70943	614,030	13.59	0.00	0	7,5
R209	On	04/05/2023	Bond Future	10.00	Put			8,231.66000	8.23166	8,604,320	13.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,190.23000	2.19023	1,979,120	13.99	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			4,229.21000	4.22921	4,486,160	13.99	0.00	0	7,5
R209	On	04/05/2023	Bond Future	12.50	Put			1,387.83000	1.38783	1,495,250	16.04	0.00	0	7,5
R209	On	04/05/2023	Bond Future	11.09	Call			2,392.13000	2.39213	2,170,330	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,965.83000	3.96583	4,212,090	14.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,415.23000	2.41523	2,192,150	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,937.50000	3.93750	4,182,480	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,438.43000	2.43843	2,214,090	14.12	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,553.45000	6.55345	6,192,810	16.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			4,928.93000	4.92893	4,628,280	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			2,823.28000	2.82328	3,000,800	14.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			4,870.91000	4.87091	4,571,810	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,858.98000	2.85898	3,038,050	14.78	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			4,899.77000	4.89977	4,600,020	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,840.95000	2.84095	3,019,370	14.79	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
R209	On	02/11/2023	Bond Future	11.34	Put			4,792.44000	4.79244	5,052,720	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,332.97000	3.33297	3,105,520	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,765.57000	4.76557	5,024,870	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			3,287.27000	3.28727	3,061,770	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,819.16000	4.81916	5,080,410	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,310.22000	3.31022	3,083,750	13.97	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>56,00</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>79,53</b>
R210	On	03/11/2022	Bond Future			231.43547	231.43547	231.26137	231.26137			0.00	0	7
R210	On	02/02/2023	Bond Future			235.65238	235.65238	235.48411	235.48411			0.00	0	30
R210	On	04/05/2023	Bond Future			237.05728	237.05728	236.89022	236.89022			0.00	0	
R210	On	03/08/2023	Bond Future			241.79702	241.79702	241.62938	241.62938			0.00	0	
R210	On	02/11/2023	Bond Future			243.08828	243.08828	242.91696	242.91696			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,03</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,03</b>
R213	On	03/11/2022	Bond Future			10.89148	80.38459	10.78925	80.85920		9.99	0.00	0	34,05
R213	On	02/02/2023	Bond Future			11.05212	81.82934	10.94448	82.31560		10.19	0.00	0	
R213	On	04/05/2023	Bond Future			11.19683	79.83373	11.08394	80.33073		10.34	0.00	0	
R213	On	03/08/2023	Bond Future			11.33667	81.41357	11.21827	81.92133		9.88	0.00	0	
R213	On	02/11/2023	Bond Future			11.51559	79.37240	11.39151	79.88927		9.77	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>34,05</b>
R213	On	03/11/2022	Bond Future	9.13	Call			4.67000	0.00467	1,520	8.42	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,242.09000	8.24209	8,713,550	8.42	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			6.19000	0.00619	2,110	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			7,927.34000	7.92734	8,397,870	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			92.48000	0.09248	49,120	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,530.13000	2.53013	2,852,450	9.23	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,431.04000	2.43104	2,745,780	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			160.00000	0.16000	94,220	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,048.57000	4.04857	4,457,400	8.61	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			323.97000	0.32397	215,110	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,180.56000	3.18056	3,546,310	8.91	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			545.17000	0.54517	392,880	9.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,678.20000	4.67820	5,109,450	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			560.01000	0.56001	405,120	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,496.89000	2.49689	2,816,610	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			574.98000	0.57498	417,610	9.27	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,463.82000	2.46382	2,781,060	9.27	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			590.21000	0.59021	430,340	9.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	9.16	Call		149.37000	0.14937	118,580	9.92		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,797.21000	8.79721	9,252,680	9.92		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		601.48000	0.60148	497,610	9.54		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,988.16000	4.98816	5,370,550	9.54		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		829.50000	0.82950	697,340	9.63		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,251.84000	4.25184	4,605,940	9.63		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		842.39000	0.84239	708,730	9.64		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,216.88000	4.21688	4,569,480	9.64		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		855.23000	0.85523	720,070	9.64		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,181.91000	4.18191	4,533,010	9.64		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,020.84000	1.02084	867,230	9.69		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,776.53000	3.77653	4,109,180	9.69		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call		1,142.32000	1.14232	975,980	9.73		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,520.13000	3.52013	3,840,050	9.73		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,038.33000	6.03833	5,635,920	11.55		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		596.97000	0.59697	680,820	11.55		0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put		3,552.92000	3.55292	3,844,160	10.11		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,988.39000	1.98839	1,781,290	10.11		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,527.46000	3.52746	3,817,360	10.11		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,008.09000	2.00809	1,799,650	10.12		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,501.87000	3.50187	3,790,430	10.12		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,968.54000	1.96854	1,762,780	10.11		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,066.67000	4.06667	3,771,790	10.20		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,402.50000	2.40250	2,615,380	10.20		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,093.07000	4.09307	3,797,160	10.21		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,387.00000	2.38700	2,598,850	10.21		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,119.53000	4.11953	3,822,580	10.22		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,371.60000	2.37160	2,582,410	10.22		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,936.07000	3.93607	4,162,030	9.50		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,790.72000	2.79072	2,503,050	9.49		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,979.54000	3.97954	4,208,740	9.49		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,811.55000	2.81155	2,522,430	9.49		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,957.75000	3.95775	4,185,500	9.49		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,832.46000	2.83246	2,541,550	9.50		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>0.00</b>	<b>0</b>	<b>39,38</b>
R214	On	03/11/2022	Bond Future			11.41685	63.79108	11.32931	64.25885	14.73		0.00	0	25,38
R214	On	02/02/2023	Bond Future			11.54206	64.93760	11.45090	65.41631	15.57		0.00	0	64,50
R214	On	04/05/2023	Bond Future			11.65343	62.87493	11.55892	63.36385	16.16		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023			11.75955	64.11949	11.66161	64.61886		15.81	0.00	0	
R214	On	02/11/2023			11.88865	62.01136	11.78724	62.51974		16.00	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>89,88</b>
R214	On	03/11/2022	11.34	Call			1,670.06000	1.67006	1,396,950	14.91	0.00	0	
R214	On	03/11/2022	11.34	Put			1,612.64000	1.61264	1,807,300	14.91	0.00	0	
R214	On	03/11/2022	11.35	Call			1,698.78000	1.69878	1,423,180	14.93	0.00	0	
R214	On	03/11/2022	11.35	Put			1,587.73000	1.58773	1,779,900	14.93	0.00	0	
R214	On	03/11/2022	11.36	Call			1,727.76000	1.72776	1,449,670	14.95	0.00	0	
R214	On	03/11/2022	11.36	Put			1,563.14000	1.56314	1,752,820	14.95	0.00	0	
R214	On	02/02/2023	11.09	Call			1,736.25000	1.73625	1,529,700	14.92	0.00	0	
R214	On	02/02/2023	11.09	Put			3,689.12000	3.68912	3,961,280	14.92	0.00	0	
R214	On	02/02/2023	11.07	Call			1,691.48000	1.69148	1,487,960	14.89	0.00	0	
R214	On	02/02/2023	11.07	Put			3,755.33000	3.75533	4,030,520	14.89	0.00	0	
R214	On	02/02/2023	11.08	Call			1,713.70000	1.71370	1,508,830	14.90	0.00	0	
R214	On	02/02/2023	11.08	Put			3,722.03000	3.72203	3,995,870	14.90	0.00	0	
R214	On	04/05/2023	11.37	Put			3,878.76000	3.87876	4,120,180	15.97	0.00	0	
R214	On	04/05/2023	11.38	Call			2,909.11000	2.90911	2,660,330	15.99	0.00	0	
R214	On	04/05/2023	11.38	Put			3,851.39000	3.85139	4,091,530	15.99	0.00	0	
R214	On	04/05/2023	11.36	Call			2,857.53000	2.85753	2,611,300	15.96	0.00	0	
R214	On	04/05/2023	11.36	Put			3,906.52000	3.90652	4,149,210	15.96	0.00	0	
R214	On	04/05/2023	11.37	Call			2,883.16000	2.88316	2,635,660	15.97	0.00	0	
R214	On	03/08/2023	12.15	Call			5,306.43000	5.30643	4,987,850	16.33	0.00	0	
R214	On	03/08/2023	12.15	Put			2,877.57000	2.87757	3,058,360	16.33	0.00	0	
R214	On	03/08/2023	12.16	Call			5,337.00000	5.33700	5,017,520	16.34	0.00	0	
R214	On	03/08/2023	12.16	Put			2,859.98000	2.85998	3,039,870	16.34	0.00	0	
R214	On	03/08/2023	12.14	Call			5,276.14000	5.27614	4,958,470	16.31	0.00	0	
R214	On	03/08/2023	12.14	Put			2,895.51000	2.89551	3,077,210	16.31	0.00	0	
R214	On	02/11/2023	11.45	Put			5,213.90000	5.21390	5,488,400	15.68	0.00	0	
R214	On	02/11/2023	11.46	Call			3,499.01000	3.49901	3,264,110	15.69	0.00	0	
R214	On	02/11/2023	11.46	Put			5,185.20000	5.18520	5,458,680	15.69	0.00	0	
R214	On	02/11/2023	11.47	Call			3,522.76000	3.52276	3,287,120	15.70	0.00	0	
R214	On	02/11/2023	11.47	Put			5,156.36000	5.15636	5,429,100	15.70	0.00	0	
R214	On	02/11/2023	11.45	Call			3,475.06000	3.47506	3,241,180	15.68	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>89,88</b>
<b>Total for Bond</b>											<b>1,593,508,415.56</b>	<b>18,753</b>	<b>1,494,94</b>
ES23	On	25/01/2023			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>	

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

Contract Details	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>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
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>	



Contract Details	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 R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/11/2022 GOVI			826.57700	826.57700	831.40500	831.40500				0.00	0	87
GOVI On 02/02/2023 GOVI			841.43400	841.43400	846.35900	846.35900				0.00	0	
GOVI On 04/05/2023 GOVI			857.40200	857.40200	862.42600	862.42600				0.00	0	
GOVI On 03/08/2023 GOVI			874.34200	874.34200	879.46800	879.46800				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI			890.55100	890.55100	895.77100	895.77100			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>87</b>
GOVI	On	03/11/2022	GOVI	820.41	Call			109,950.00000	10.99500	61,670,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			109,850.00000	10.98500	61,570,000		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			109,750.00000	10.97500	61,470,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		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			44,810.00000	4.48100	94,060,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			44,610.00000	4.46100	93,860,000		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			44,710.00000	4.47100	93,960,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			95,460.00000	9.54600	45,220,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			95,660.00000	9.56600	45,420,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			95,560.00000	9.55600	45,320,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			422,480.00000	42.24800	371,220,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			422,380.00000	42.23800	371,120,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			422,580.00000	42.25800	371,320,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			99,610.00000	9.96100	47,410,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			99,510.00000	9.95100	47,310,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			99,710.00000	9.97100	47,510,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>87</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>87</b>
AL37	On	03/11/2022	Index Future			828.87600	828.87600	831.04600	831.04600			0.00	0	
AL37	On	02/02/2023	Index Future			843.77400	843.77400	845.99300	845.99300			0.00	0	
AL37	On	04/05/2023	Index Future			859.78700	859.78700	862.05300	862.05300			0.00	0	
AL37	On	03/08/2023	Index Future			876.77400	876.77400	879.08900	879.08900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/11/2023	Index Future			893.02800	893.02800	895.38400	895.38400			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	03/11/2022	Index Future			951.03800	951.03800	956.37600	956.37600			0.00	0	
AL7T	On	02/02/2023	Index Future			968.13100	968.13100	973.57700	973.57700			0.00	0	
AL7T	On	04/05/2023	Index Future			986.50400	986.50400	992.05900	992.05900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,005.99400	1,005.99400	1,011.66400	1,011.66400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,024.64400	1,024.64400	1,030.41700	1,030.41700			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	03/11/2022	Index Future			838.31500	838.31500	843.16600	843.16600			0.00	0	13
ALBI	On	02/02/2023	Index Future			853.38200	853.38200	858.33100	858.33100			0.00	0	
ALBI	On	04/05/2023	Index Future			869.57800	869.57800	874.62600	874.62600			0.00	0	
ALBI	On	03/08/2023	Index Future			886.75800	886.75800	891.90900	891.90900			0.00	0	
ALBI	On	02/11/2023	Index Future			903.19700	903.19700	908.44300	908.44300			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	03/11/2022	Index Future			327.32700	327.32700	326.86800	326.86800			0.00	0	70
IGOV	On	02/02/2023	Index Future			333.29000	333.29000	332.82600	332.82600			0.00	0	
IGOV	On	04/05/2023	Index Future			339.69300	339.69300	339.22300	339.22300			0.00	0	
IGOV	On	03/08/2023	Index Future			346.48100	346.48100	346.00200	346.00200			0.00	0	
IGOV	On	02/11/2023	Index Future			352.98000	352.98000	352.49100	352.49100			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
JIBAR f	On	21/09/2022	Jibar Future			5.82000	94.18000	5.81500	94.18500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.48500	93.51500	6.48000	93.52000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.55500	93.44500	6.54500	93.45500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.07000	92.93000	7.04000	92.96000			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.17500	92.82500	7.12000	92.88000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.54500	92.45500	7.48500	92.51500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.62500	92.37500	7.55000	92.45000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.09000	91.91000	7.97500	92.02500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.17500	91.82500	8.10000	91.90000			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.21000	91.79000	8.12000	91.88000			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			8.21000	91.79000	8.12000	91.88000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.19500	91.80500	8.10500	91.89500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>41</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>1,593,508,415.56</b>	<b>18,753</b>	<b>1,497,07</b>
ABCPI3 On 07/12/2023 Spot Bond			1.79800	329.88908	1.79800	329.48927				0.00	0	2,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	101.40644				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	101.32112				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			9.94000	100.83659	9.94000	100.75644				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			11.87500	88.05130	11.87500	87.96808				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	100.02023				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.42580				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.62317				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.03425				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.36843				0.00	0	61,000,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,000,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>61,000,00</b>
ABFN27 On 25/05/2027 Spot Bond					0.00000	102.49571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.63586				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.96666				0.00	4,000,000,000	2,000,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
ABFN21 On 29/08/2023 Spot Bond					0.00000	100.62645				0.00	0	200,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN21 On 29/08/2025 Spot Bond					0.00000	100.67992				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN31 On 29/08/2028 Spot Bond					0.00000	100.94604				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.58163				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>	
ABFN31 On 15/11/2024 Spot Bond					0.00000	100.72549				0.00	10,000,000,000	10,000,000,000
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.75515				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>	
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.38408				0.00	3,800,000,000	1,900,000,000
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
ABFN31 On 07/02/2029 Spot Bond					0.00000	101.66096				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>	
ABFN31 On 16/09/2022 Spot Bond					0.00000	101.27874				0.00	0	250,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</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
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.45373				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.30737				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.96357				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.78425				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	100.80323				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	100.81683				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.18662				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.26163				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	100.16891				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	101.09724				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.71433				0.00	4,000,000,000	2,000,000,000
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.96252				0.00	0	
<b>Total ABFN51 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 ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.94791				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	100.34593				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	100.35460				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	100.36187				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>	
ABGNO On 27/06/2025 Spot Bond					0.00000	101.08445				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGNO On 27/06/2027 Spot Bond					0.00000	101.24254				0.00	0	500,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABGNO On 27/06/2029 Spot Bond					0.00000	101.14834				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.44847				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.08314				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.88931				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.32884				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.35538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.49000	6.49000	6.49000	158.03567				0.00	0	10,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.26371	100.00000	48.75228				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			2.22000	2.22000	2.22000	164.45931				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			3.17000	3.17000	3.17000	222.63377				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			4.66000	4.66000	4.66000	237.90364				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			8.46000	8.46000	8.46000	99.73704				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			8.85500	8.85500	8.85500	107.84591				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			6.99000	103.55380	6.99000	103.49510				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.54500	108.34063	8.54500	108.26675				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.26500	108.89214	9.26500	108.81177				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.43000	106.75669	7.43000	106.69322				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.29000	98.24797	9.29000	98.17526				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/F On 11/09/2026 Spot Bond			100.00000	12.19615	100.00000	12.11579				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			1.92000	329.40478	1.92000	329.00230				0.00	0	1,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
ABX01 On 10/07/2024 Spot Bond			11.73000	11.73000	11.73000	100.27294				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.50809				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.46772				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	101.39177				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	101.46403				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	101.46403				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	101.49840				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.49840				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	187.88655				0.00	0	
<b>Total ACL203 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 ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	189.82718				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.39940				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	100.19479				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	100.25331				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	100.46182				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	101.19961				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.99116				0.00	2,400,000,000	1,200,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	103.21128				0.00	200,000,000	200,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.43558				0.00	108,100,000	114,300,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>108,100,000</b>	<b>114,300,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>108,100,000</b>	<b>114,300,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.26095				0.00	7,500,000	7,800,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>7,500,000</b>	<b>7,800,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>7,500,000</b>	<b>7,800,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.32479				0.00	0	0
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.89015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.75651				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.78133				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			9.15500	96.45817	9.15500	96.38780				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.81880				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.94357				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	101.09930				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	100.69088				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	100.22449				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			8.98500	101.18309	8.98500	101.11062				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.21409				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	100.23340				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.24527				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	100.68980				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.76328				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>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.21598				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.23329				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	100.24513				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	100.32778				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	100.35060				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	100.42819				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	100.23920				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.23476				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	100.25104				0.00	0	
<b>Total AHF7C1 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 AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.24542				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	100.78774				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	100.33657				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			9.15000	105.62003	9.15000	105.54261				0.00	0	2,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
AIR04 On 29/05/2024 Spot Bond			9.70000	101.75965	9.70000	101.68111				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			12.73500	89.44433	12.73500	89.35436				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			5.35000	199.77464	5.35000	199.47547				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.26186				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	100.83488				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	99.79951				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	101.63159				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.61513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	100.26200				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.01000	253.08067	5.01000	252.70850				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			5.62000	218.69042	5.62000	218.35821				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			4.04000	213.33326	4.04000	213.03612				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.00000	117.15660	5.00000	116.98467				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.54237				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.59947				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.30427				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	100.38337				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	100.23695				0.00	0	10,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.23280				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28 On 13/09/2025 Spot Bond					0.00000	101.56960				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	101.24715				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	101.38727				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.31064				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.19500	4.19500	4.19500	115.57843				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			5.12500	5.12500	5.12500	103.93130				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.46939				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.64795				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	100.49411				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.83972				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 31/01/2038 Spot Bond			5.11000	115.59607	5.11000	115.42540				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.40742				0.00	0	
<b>Total ASN341 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 ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.88458				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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.53528				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.35692				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.35692				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>	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.01630				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>	
ASN369 On 20/06/2024 Spot Bond					0.00000	101.76846				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>	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.49943				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN374 On 20/12/2024 Spot Bond					0.00000	101.99511				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>	
ASN381 On 06/11/2023 Spot Bond					0.00000	101.74554				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>	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.45626				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>	
ASN384 On 15/03/2023 Spot Bond					0.00000	101.45626				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>	
ASN388 On 20/12/2022 Spot Bond					0.00000	101.76707				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.69509				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	100.21848				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.39624				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>	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.33666				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>	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.53864				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	99.94191				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>	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.77756				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>	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.22889				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>	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.26214				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.61520				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 20/03/2023 Spot Bond					0.00000	101.92768				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	104.67821				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	100.74606				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.75232				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			9.44500	9.44500	9.44500	100.76040				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			11.19500	11.19500	11.19500	99.55279				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	100.67032				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	100.75319				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	102.03944				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.71944				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/08/2025 Spot Bond					0.00000	114.65400				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			10.98000	10.98000	10.98000	99.31113				0.00	0	
<b>Total ASN486 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 ASN486</b>									<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.98634			0.00	0	
<b>Total ASN489 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>									<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.32343			0.00	0	
<b>Total ASN497 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>									<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.32343			0.00	0	
<b>Total ASN498 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.34439			0.00	0	
<b>Total ASN507 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.55000	96.59869	10.55000	96.51732		50,640,000,000.00	4,800,000	70,700,00	
<b>Total ASN508 SPOT</b>								<b>50,640,000,000.00</b>	<b>4,800,000</b>	<b>70,700,00</b>	
<b>Total For ASN508</b>								<b>50,640,000,000.00</b>	<b>4,800,000</b>	<b>70,700,00</b>	
ASN50: On 21/12/2026 Spot Bond			9.73000	96.34017	9.73000	96.26518		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			10.28000	95.17960	10.28000	95.10143		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			10.28000	95.17960	10.28000	95.10143		0.00	0		
<b>Total ASN511 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ASN511</b>								<b>0.00</b>	<b>0</b>		
ASN52: On 31/07/2024 Spot Bond			9.10000	100.87436	9.10000	100.80121		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	101.05772	11.05000	100.96916		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	101.05304	11.00000	100.96487		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	101.00615	10.50000	100.92192		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.00615	10.50000	100.92192				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>	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.20231				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>	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.67202				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>	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.16478				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>	
ASN542 On 31/07/2023 Spot Bond			10.89000	100.77202	10.89000	100.68495				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>	
ASN545 On 31/01/2024 Spot Bond			10.98000	100.07933	10.98000	100.26842				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>	
ASN557 On 31/01/2024 Spot Bond			10.84000	100.64220	10.84000	100.55563				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>	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.15371				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>	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.85798				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>	
ASN568 On 04/09/2024 Spot Bond					0.00000	99.93923				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN569 On 13/02/2023 Spot Bond					0.00000	101.33580				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57 On 20/12/2022 Spot Bond					0.00000	101.29634				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	101.53764				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	100.77321				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond					0.00000	103.25769				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			9.27000	100.82037	9.27000	100.74639				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.90455				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.87212				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	100.80938				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	100.82215				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	100.09961				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	99.70357				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	100.77999				0.00	0	
<b>Total ASN610 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 ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.48767				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	100.58235				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.40576				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.14476				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	100.56990				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.34001				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	100.04925				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	101.14184				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.51852				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.65144				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	99.93234				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	100.72536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.77802				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.99278				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.38634				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.08783				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.31599				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.16799				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.25552				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.58888				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.64942				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>	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.04880				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>	
ASN683 On 22/06/2026 Spot Bond					0.00000	102.27472				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/03/2032 Spot Bond					0.00000	101.36192				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	100.72684				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	100.74834				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.06679				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	100.73017				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.44757				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.45767				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.81274				0.00	0	1,540,000,00
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,540,000,00</b>
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	<b>1,540,000,00</b>
ASN70: On 09/11/2026 Spot Bond					0.00000	100.50380				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	100.61383				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	100.33463				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.40376				0.00	0	
<b>Total ASN715 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 ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.95195				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>	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.96109				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>	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.05528				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN720 On 12/06/2024 Spot Bond					0.00000	99.79008				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>	
ASN722 On 15/10/2022 Spot Bond					0.00000	100.85868				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>	
ASN730 On 05/06/2023 Spot Bond					0.00000	99.93634				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>	
ASN734 On 31/07/2026 Spot Bond					0.00000	100.72845				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>	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.04494				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>	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.39876				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>	
ASN740 On 20/06/2026 Spot Bond					0.00000	101.39710				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>	
ASN744 On 20/06/2026 Spot Bond					0.00000	101.41729				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>	
ASN745 On 25/11/2024 Spot Bond					0.00000	95.78815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.69791				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.74096				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.65180				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			9.98384	9.98384	9.98384	103.83326				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.95211				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.89610				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.77138				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.69361				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.69449				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN806 On 15/03/2023 Spot Bond					0.00000	101.65883				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.24636				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	101.22364				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>	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.11896				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>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.93178				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>	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.47703				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>	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.29607				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>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.98667				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>	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.17319				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>	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.17017				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.05732				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>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.91473				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>	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.91473				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>	
ASN834 On 31/01/2025 Spot Bond					0.00000	100.77150				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.45420				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.73884				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.73300				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.73300				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.91192				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 25/04/2042 Spot Bond					0.00000	101.70276				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.69437				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.69947				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.71477				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.82897				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.82424				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.39718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.43772				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	100.04500				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	100.87940				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	100.75323				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	101.62213				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	101.11186				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	99.85908				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	99.85908				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	99.87894				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.49188				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86 On 14/06/2027 Spot Bond					0.00000	101.49188				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 30/09/2027 Spot Bond					0.00000	101.67950				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87 On 15/09/2022 Spot Bond					0.00000	101.29322				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>	
ASN87 On 21/06/2027 Spot Bond					0.00000	101.31614				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87 On 27/09/2022 Spot Bond					0.00000	101.08800				0.00	0	
<b>Total ASN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN877</b>										<b>0.00</b>	<b>0</b>	
ASN87 On 20/06/2027 Spot Bond					0.00000	101.44685				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 20/06/2027 Spot Bond					0.00000	101.41600				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.68480				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 09/03/2028 Spot Bond					0.00000	99.85200				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 18/04/2029 Spot Bond					0.00000	100.97298				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 29/06/2028 Spot Bond					0.00000	101.05693				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 15/09/2028 Spot Bond					0.00000	101.04694				0.00	0	
<b>Total ASN888 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 ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 31/01/2024 Spot Bond			11.43000	102.40439	11.43000	101.24601				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90 On 20/06/2027 Spot Bond					0.00000	100.45475				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.37603				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90 On 20/06/2026 Spot Bond					0.00000	100.24641				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.24872				0.00	0	300,000,00
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	100.69397				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	101.05885				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			7.44000	101.08400	7.44000	101.02349				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.93236				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.04622				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.86435				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.08662				0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	100.21532				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.22056				0.00	0	300,000.00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
BAYA7 On 31/03/2026 Spot Bond			12.34000	12.34000	12.34000	104.68273				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.08102				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>	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.18588				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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.74298				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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.13021				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>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.91973				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>	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.87098				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>	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.61569				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>	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.70278				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.65537				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	101.84549				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	104.41264				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.87615				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.80615				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.57329				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.61631				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.57280				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.47504				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.55555				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.61665				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.70388				0.00	0	
<b>Total BAYA97 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 BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.70301				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.92023				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	102.15966				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.96403				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.92112				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.96216				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.23974				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.92060				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.90345				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.92023				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.28500	9.28500	9.28500	98.00504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.65380				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	100.16199				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	99.87632				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	100.38635				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.69640				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	98.17790				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	82.01427				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	95.19500				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	83.93238				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			9.14000	99.94995	9.14000	99.97496				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.92699				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	103.74945				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	101.52730				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.52071				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.43701				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.84626				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			7.89000	104.83692	7.89000	104.77081				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.85010				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.66111				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.08669				0.00	0	10,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
BID16 On 24/06/2025 Spot Bond					0.00000	101.13517				0.00	0	590,000,00
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
BID17 On 24/06/2027 Spot Bond					0.00000	101.17147				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.81440				0.00	0	
<b>Total BNPP01 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 BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 12/10/2028 Spot Bond					0.00000	101.04500				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 21/02/2023 Spot Bond					0.00000	97.82100				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	88.09700				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	59.78700				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	43.71200				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>	
BNPP2:On 13/09/2022 Spot Bond					0.00000	101.23542				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 10/11/2022 Spot Bond					0.00000	100.41116				0.00	0	
<b>Total BNPP23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP23</b>										<b>0.00</b>	<b>0</b>	
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.15158				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	100.33533				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	100.27337				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	100.35716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21755				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.04044				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	100.58887				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	100.60510				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.41059				0.00	0	120,000,00
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.55233				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	101.20248				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	100.90205				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	100.48438				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	100.39490				0.00	0	2,590,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,590,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>2,590,000,00</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
CCT01 On 23/06/2023 Spot Bond			8.78000	105.36908	8.78000	105.29488				0.00	0	7,168,503,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,168,503,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>7,168,503,00</b>
CCT02 On 12/06/2024 Spot Bond			9.08000	106.72128	9.08000	106.64364				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.63000	103.06531	9.63000	108.54780				0.00	0	1,858,600,00
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,858,600,00</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>1,858,600,00</b>
CCT04 On 17/07/2027 Spot Bond			11.17000	11.17000	11.17000	99.07808				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	100.84005				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	100.10643				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	100.11208				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	101.06402				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	101.11645				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.56896				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.41174	4.77000	105.45200				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	102.26400				0.00	0	
<b>Total CLN317 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 CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.45834				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>	
CLN36 On 20/03/2024 Spot Bond			8.90500	107.15683	8.90500	107.08075				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>	
CLN36 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>	
CLN36 On 20/03/2024 Spot Bond			8.70700	111.98970	8.70700	110.36200				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.66587				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>	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.73682				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>	
CLN37 On 20/03/2024 Spot Bond			11.27000	103.84107	11.27000	103.74830				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>	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.94068	6.50000	108.57800				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>	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.65100				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>	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.38726				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>	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.39608				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>	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.39365				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN450 On 31/01/2025 Spot Bond			4.92000	154.70451	4.92000	154.47846				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.36000	153.15218	5.36000	152.92306				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.33643				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>	
CLN496 On 04/09/2024 Spot Bond			8.55000	102.76470	8.55000	102.69419				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	101.40671				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	101.01795				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	101.06824				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	100.67345				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	100.91799				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.65328				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	101.09007				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	99.46761				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			10.01000	99.72650	10.01000	104.60705				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			10.06000	103.43701	10.06000	103.35282				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	100.18337				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.79821				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	100.08427				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			9.27000	99.89852	9.27000	99.82253				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	101.14398				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.97099				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.99808				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	100.22856				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	99.79821				0.00	0	
<b>Total CLN531 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 CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.48836				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>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.85647				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>	
CLN53 On 18/07/2025 Spot Bond			10.51000	100.96494	10.51000	100.88067				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>	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.32016				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>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.82053				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>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.96461				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>	
CLN54 On 20/12/2023 Spot Bond					0.00000	151.67600				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>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.22828				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>	
CLN54 On 21/08/2026 Spot Bond			9.98000	100.52759	9.98000	100.44780				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			10.03000	104.45275	10.03000	104.36944				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			10.12000	103.27997	10.12000	103.19688				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	311.14270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.40318				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.44204				0.00	0	1,926,900,00
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,926,900,00</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>1,926,900,00</b>
CLN55 On 24/11/2024 Spot Bond					0.00000	100.19657				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>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.05818				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	126.91300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.47933				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.48000	102.29237	10.48000	102.23920				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>	
CLN56 On 12/11/2025 Spot Bond			9.98000	103.65471	9.98000	103.57244				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>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.80404				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	100.34333				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	102.55275				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	99.93883				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	100.45858				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			10.21000	102.50465	10.21000	102.42147				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	100.45902				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	100.46036				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	101.48855				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	101.60940				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.82502				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.16637				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.48723				0.00	0	
<b>Total CLN581 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 CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.67962				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.83461				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	100.31995				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	104.03176				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	105.24537				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.37933				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.60890				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.40107				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			3.34000	157.47349	3.34000	126.22121				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.37407				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.33769				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	100.19416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.45000	9.45000	9.45000	101.91777				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	101.10915				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.47975				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.37933				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	101.37933				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.92300				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			9.03500	9.03500	9.03500	100.15115				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	100.55578				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.66649				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.79773				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.85222				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.23103				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			9.61000	103.05771	9.61000	102.97846				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 23/10/2024 Spot Bond					0.00000	100.80414				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 14/04/2026 Spot Bond					0.00000	102.88171				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 07/03/2025 Spot Bond					0.00000	99.89958				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	100.27336				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	101.06342				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.75200				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.12618				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.67592				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.10233				0.00	0	
<b>Total CLN619 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 CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.72466				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>	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.75316				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>	
CLN62 On 20/12/2024 Spot Bond					0.00000	94.71700				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>	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.83109				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>	
CLN62 On 25/01/2023 Spot Bond			8.09000	101.31139	8.09000	101.24611				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>	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.32840				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>	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.17600				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>	
CLN62 On 31/07/2034 Spot Bond			12.69000	60.83091	12.69000	79.96223				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.23380				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>	
CLN63 On 19/08/2025 Spot Bond			10.68000	97.50517	10.68000	97.42249				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.32728				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>	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.23495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.20619				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	100.48751				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	102.84382				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	100.22433				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	100.32615				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	100.50984				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	100.34869				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>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.76228				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.22522				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.35705				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.94762				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	101.35907				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>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.45282				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>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.01534				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>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.32615				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>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.27708				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>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.32615				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>	
CLN654 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>	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.58900				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.63968				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.58516				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.90531				0.00	0	3,714,300,00
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,714,300,00</b>
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	<b>3,714,300,00</b>
CLN661 On 20/06/2023 Spot Bond					0.00000	100.07100				0.00	0	
<b>Total CLN661 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 CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.10900				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	121.10900				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	147.10000				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	100.16738				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.24254				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	100.37571				0.00	0	1,445,000,00
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,445,000,00</b>
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	<b>1,445,000,00</b>
CLN667 On 02/05/2023 Spot Bond					0.00000	103.51598				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.87724				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.08869				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.35245				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			3.93446	158.25209	3.93446	128.42942				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			3.93446	158.25209	3.93446	128.43025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.35808				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.37308				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.36591				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.19120				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.33177				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	99.90565				0.00	0	1,239,800,00
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,239,800,00</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	<b>1,239,800,00</b>
CLN682 On 21/06/2023 Spot Bond					0.00000	101.31428				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.34618				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.64515				0.00	0	4,726,200,00
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,726,200,00</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	<b>4,726,200,00</b>
CLN685 On 21/12/2026 Spot Bond					0.00000	101.56508				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.56487				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69( On 21/12/2026 Spot Bond					0.00000	103.86594				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.26789				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.39601				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.42617				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.63773				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.12484				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	107.13878				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.03658				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.42610				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.17573				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.77871				0.00	0	2,637,600,00
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,637,600,00</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	<b>2,637,600,00</b>
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.20038				0.00	0	
<b>Total CLN705 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 CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.38058				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	102.14220				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	101.36777				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.68186				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.92463				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.33859				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	100.39953				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.37573				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.37573				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.37573				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.72144				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.35305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.71942				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>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.04155				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>	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.01785				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>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.75120				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.27814				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.27814				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>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.29806				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.29806				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	101.29806				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	101.29806				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	83.24816				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.28558				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	84.92368				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	101.37521				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	94.10509				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	101.90018				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	102.18449				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	116.64600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.80191				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	100.32239				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	101.45425				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	101.65622				0.00	0	
<b>Total CLN743 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 CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.11700				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.00687				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>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.04723				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.39595				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.76273				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.46383				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.08952				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.69000	7.69000	7.69000	100.40301				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.04776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.20958				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.14944				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.32184				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.55581				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.66369				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.50446				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			7.69000	7.69000	7.69000	100.40301				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.44196				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	104.45904				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	99.09322				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 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.21119				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 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.52406				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	100.09273				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	100.78576				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			6.57000	6.57000	6.57000	124.13542				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.04233				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.04974				0.00	0	
<b>Total CLN778 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 CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.68065				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	100.68497				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			10.94000	10.94000	10.94000	99.67805				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	100.76702				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	100.70657				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	100.71608				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	101.35514				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.23639				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.35514				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	106.26288				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	106.09555				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	100.76719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.14600				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	100.76719				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	96.30174				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.83243				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	100.76719				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	101.35521				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	100.76719				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.76734				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.77122				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	100.77122				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.04520				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN802 On 31/01/2025 Spot Bond					0.00000	86.02496				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	100.68756				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.90120				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	100.77565				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	100.04560				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	100.71521				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	101.28621				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.28500	98.07797	9.28500	98.00504				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>	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.29606				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.85323				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.57448				0.00	0	
<b>Total CLN812 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 CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.41348				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>	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.41348				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>	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.76719				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.76740				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>	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.77565				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>	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.68066				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.76719				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>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.76740				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.35521				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	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.76740				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.76740				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	100.76707				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	100.76740				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	86.85957				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	100.76719				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.10597				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	100.03577				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.76707				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.85875				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.04487				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.04500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	100.04501				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	100.04491				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	101.67956				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	101.38305				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	101.27149				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.29000				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.79500				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	101.96700				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 07/09/2026 Spot Bond					0.00000	99.90145				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.21734				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.21832				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.39676				0.00	0	
<b>Total CLN847 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 CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.39675				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.39640				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.82355				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.57995				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.13156				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.18210				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.15043				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.17884				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.14803				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.05471				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	82.63867				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.87163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.90457				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.83236				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.89583				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	112.05375				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.99000				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	102.70000				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.11683				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.53914				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.66351				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.67203				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.66771				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.16145				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.04487				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.55752				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.67420				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.64437				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.32853				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.38240				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.35324				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.33008				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.74877				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.31842				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond					0.00000	82.50555				0.00	0	
<b>Total CLN883 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 CLN883</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.52000	104.92936	9.52000	104.84939				0.00	0	1,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
COJ08 On 22/06/2026 Spot Bond			11.25000	102.92888	11.25000	102.83658				0.00	0	68,870,70
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,870,70</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>68,870,70</b>
COJG0 On 09/06/2024 Spot Bond			10.61000	101.74077	10.61000	101.65458				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			8.98500	103.91376	8.98500	103.83892				0.00	0	1,700,00
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,00</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>1,700,00</b>
COT02 On 03/04/2028 Spot Bond			13.04000	93.28666	13.04000	93.19011				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			11.63000	93.42800	11.63000	93.34146				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>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.71939				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	100.83806				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	100.22175				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	101.45399				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.38000	103.80000	10.38000	103.07845				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.15205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.47415				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.41433				0.00	0	1,700,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.22728				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.02119				0.00	0	1,000,000,00
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	101.05163				0.00	0	3,200,000,00
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
DV23 On 27/02/2023 Spot Bond			7.50000	101.35538	7.50000	101.29509				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.97223	100.00000	70.58011				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	70.97223	100.00000	70.58011				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.05000	101.31694	9.05000	101.24387				0.00	0	4,840,000,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,840,000,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>4,840,000,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.46391	9.69000	100.38645				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.46391	9.69000	100.38645				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			10.58000	96.83059	10.58000	96.74925				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			11.65500	93.56414	11.65500	93.47778				0.00	0	

Contract Details	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 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	100.48311	10.10000	100.40244				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.48311	10.10000	100.40244				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22( On 24/10/2022 Spot Bond					0.00000	100.79217				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	99.82417				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	100.13656				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	98.69200				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	99.79054				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	101.54213				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>
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.85629				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>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.35258				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	100.61590				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>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.91811				0.00	0	
<b>Total DVFB28 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 DVFB28</b>										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.64087				0.00	0	
<b>Total DVFB29 SPOT</b>										0.00	0	
<b>Total For DVFB29</b>										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.16886				0.00	50,000,000	50,000,000
<b>Total DVFB30 SPOT</b>										0.00	50,000,000	50,000,000
<b>Total For DVFB30</b>										0.00	50,000,000	50,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.53370				0.00	200,000,000	100,000,000
<b>Total DVFB31 SPOT</b>										0.00	200,000,000	100,000,000
<b>Total For DVFB31</b>										0.00	200,000,000	100,000,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.61788				0.00	0	
<b>Total DVFC26 SPOT</b>										0.00	0	
<b>Total For DVFC26</b>										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.67173				0.00	0	
<b>Total DVFC28 SPOT</b>										0.00	0	
<b>Total For DVFC28</b>										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.46000	101.85185	8.46000	106.74465				0.00	0	
<b>Total ECN24 SPOT</b>										0.00	0	
<b>Total For ECN24</b>										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.27000	115.41851	5.27000	117.29881				0.00	0	
<b>Total ECN32 SPOT</b>										0.00	0	
<b>Total For ECN32</b>										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00000	104.04601	5.00000	103.89331				0.00	0	
<b>Total EL037 SPOT</b>										0.00	0	
<b>Total For EL037</b>										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	144.37490	2.25000	144.19478				0.00	0	
<b>Total EL037/I2038 SPOT</b>										0.00	0	
<b>Total For EL037/I2038</b>										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.38000	162.30054	3.38000	162.08335				0.00	0	
<b>Total EL28 SPOT</b>										0.00	0	
<b>Total For EL28</b>										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.39500	148.71396	3.39500	148.51476				0.00	0	
<b>Total EL29 SPOT</b>										0.00	0	
<b>Total For EL29</b>										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.40000	144.06847	3.40000	143.87543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.09000	118.65903	5.09000	118.48378				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.97000	106.36491	4.97000	106.20907				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>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	144.37490	2.25000	144.19478				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	165.52658				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	162.84885				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	150.23209				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	152.34425				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	126.46447				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	125.55840				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	122.62223				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	113.97878				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond					0.00000	109.83377				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.60127				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	92.36397				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	94.54339				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	99.20918				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	101.99990				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.28404				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			10.69000	102.40553	10.69000	102.31862				0.00	0	2,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
EMM04 On 16/05/2028 Spot Bond			12.55500	12.55500	12.55500	94.85607				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			12.60500	12.60500	12.60500	99.06125				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			10.78000	10.78000	10.78000	101.23655				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			10.78000	10.78000	10.78000	100.90355				0.00	0	
<b>Total EMM07 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 EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.53500	12.53500	12.53500	70.27941				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			11.83000	11.83000	11.83000	98.72375				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			12.53500	12.53500	12.53500	92.14388				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.37646				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.90495				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.78341				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 12/09/2022 Spot Bond					0.00000	99.82370				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.50380				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>	
EPF02 On 02/09/2023 Spot Bond					0.00000	99.99974				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.08678				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF02 On 07/09/2026 Spot Bond					0.00000	99.90010				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>	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.45481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 10/11/2022 Spot Bond					0.00000	100.44994				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	101.35649				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	100.44289				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	101.05548				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	100.94043				0.00	0	100,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.66804				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.26795				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.96986				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	100.44307				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	100.61219				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	100.33608				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.34916				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.34253				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	100.35562				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.34282				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	100.32748				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	100.34055				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			7.74000	101.93068	7.74000	101.86777			7,740,000,000,000.00	1,000,000,000	9,575,203,30	
<b>Total ES23 SPOT</b>									<b>7,740,000,000,000.00</b>	<b>1,000,000,000</b>	<b>9,575,203,30</b>	
<b>Total For ES23</b>									<b>7,740,000,000,000.00</b>	<b>1,000,000,000</b>	<b>9,575,203,30</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.06803	10.00000	100.98814			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			9.72000	97.80002	9.72000	97.72396			97,416,827,928,000.00	10,022,307,400	12,613,619,10	
<b>Total ES26 SPOT</b>									<b>97,416,827,928,000.00</b>	<b>10,022,307,400</b>	<b>12,613,619,10</b>	
<b>Total For ES26</b>									<b>97,416,827,928,000.00</b>	<b>10,022,307,400</b>	<b>12,613,619,10</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.33636	7.85000	103.27116			0.00	0		
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>		
ES33 On 15/09/2033 Spot Bond			12.09000	72.24156	12.00000	76.34151			311,597,988,000.00	25,773,200	1,002,136,40	
<b>Total ES33 SPOT</b>									<b>311,597,988,000.00</b>	<b>25,773,200</b>	<b>1,002,136,40</b>	
<b>Total For ES33</b>									<b>311,597,988,000.00</b>	<b>25,773,200</b>	<b>1,002,136,40</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.80012	7.50000	103.48050			0.00	0		
<b>Total ES33/R209 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 ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.41500	74.49085	12.32500	74.91946				0.00	0	10,533,037,40
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,533,037,40</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>10,533,037,40</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.07118	8.50000	103.00088				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			11.52500	11.52500	11.52500	100.47702				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			12.66000	12.66000	12.66000	95.86818				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.79062				0.00	200,000,000	100,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.50626				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	100.22442				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>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.38084				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	100.72956				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.87055				0.00	0	100,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.59361				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	100.62383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG02</b>										<b>0.00</b>	<b>0</b>	
FIG03 On 22/02/2025 Spot Bond					0.00000	100.22628				0.00	0	
<b>Total FIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG03</b>										<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.23822				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.24121				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.74054				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.72512				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.08497				0.00	0	786,500,0€
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>786,500,0€</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>786,500,0€</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.83065				0.00	4,500,000	551,800,0€
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>4,500,000</b>	<b>551,800,0€</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>4,500,000</b>	<b>551,800,0€</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.75879				0.00	2,000,000,000	1,000,000,0€
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,0€</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,0€</b>
FRB27 On 03/06/2026 Spot Bond			9.36000	105.15906	9.36000	105.08024				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	103.04110				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	103.10672				0.00	4,200,000,000	7,600,000,000
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>7,600,000,000</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>7,600,000,000</b>
FRB30 On 19/04/2026 Spot Bond			9.28000	99.68672	9.28000	99.61263			47,328,000,000.00		5,100,000	5,100,000
<b>Total FRB30 SPOT</b>									<b>47,328,000,000.00</b>		<b>5,100,000</b>	<b>5,100,000</b>
<b>Total For FRB30</b>									<b>47,328,000,000.00</b>		<b>5,100,000</b>	<b>5,100,000</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.19064				0.00	0	0
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			1.40000	331.47612	1.40000	331.08513				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.24500	2.24500	2.24500	164.36334				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			3.24000	222.13853	3.24000	221.84339				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	115.96072				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.95500	4.95500	4.95500	231.68227			2,477,500,000,000.00		500,000,000	250,000,000
<b>Total FRBI33 SPOT</b>									<b>2,477,500,000,000.00</b>		<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FRBI33</b>									<b>2,477,500,000,000.00</b>		<b>500,000,000</b>	<b>250,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.12000	101.89976	5.12000	101.74902				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			5.10000	101.85831	5.10000	101.70804				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			8.72000	8.72000	8.72000	83.43604				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			8.75000	8.75000	8.75000	82.56206				0.00	0	0
<b>Total FRBZ03 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 FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	159.55812				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	102.19912				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	101.38127				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	100.91371				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			9.63400	9.63400	9.63400	100.80111				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	100.22590				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.51860				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			3.25000	3.25000	3.25000	119.54643				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	100.57701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.37181				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.08000	3.08000	3.08000	117.43891				0.00	0	4,200,00
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,200,00</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>4,200,00</b>
FRC286 On 20/12/2022 Spot Bond					0.00000	101.35091				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.38642				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.39128				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	102.01212				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.76754				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.05886				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.04627				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	101.19247				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	100.07965				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	101.03250				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.32661				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.49422				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.61950				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 13/10/2026 Spot Bond					0.00000	103.27590				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.57022				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.76043				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.47806				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.61922				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	101.75275				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.50814				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	101.04375				0.00	0	2,240,400,00
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,240,400,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>2,240,400,00</b>
FRC325 On 20/12/2022 Spot Bond					0.00000	101.82421				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.05536				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.08187				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.50185				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.82548				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.36151				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.07323				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.81345				0.00	0	2,477,300,00
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,477,300,00</b>
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	<b>2,477,300,00</b>
FRC339 On 20/02/2024 Spot Bond					0.00000	100.53327				0.00	0	3,514,200,00
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,514,200,00</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	<b>3,514,200,00</b>
FRC340 On 20/12/2024 Spot Bond					0.00000	101.87775				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.35595				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.87873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.72401				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.22161				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.11968				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.84367				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.83914				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.04255				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.03953				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.03482				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.90592				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	100.86198				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	100.86828				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.48406				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	100.89948				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.77378				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.14649				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.58269				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.54095				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.83722				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.12537				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	100.04499				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	103.52441				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	103.53437				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.90621				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.90304				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.62597				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.08161				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.94641				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.93637				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.37089				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.59256				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.52839				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	100.35634				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	100.35634				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	100.33447				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.33447				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.98013				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.83816				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.93154				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.68136				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.70931				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.51588				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.43307				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.83813				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	100.75755				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	99.56636				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	100.81357				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.88323				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.94406				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			10.92500	10.92500	10.92500	99.81006				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 20/06/2027 Spot Bond					0.00000	102.06310				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.42751				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond			13.25000	13.25000	13.25000	102.85297				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.32977				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.32155				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.05662				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.76705				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond			11.44000	11.44000	11.44000	104.19212				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.83816				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>	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.90376				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>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.05003				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>	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.93850				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>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.04961				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.04806				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 20/06/2027 Spot Bond					0.00000	97.04057				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.90368				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.04982				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.93120				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.83816				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 27/09/2028 Spot Bond					0.00000	101.48888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.44779				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.44779				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.04648				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.83806				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.72728				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.76837				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.42246				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.27565				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.29563				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.18843				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.23121				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43 On 31/08/2027 Spot Bond					0.00000	100.16494				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.17416				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.08843				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000
<b>Total FRC436 SPOT</b>									<b>250,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For FRC436</b>									<b>250,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
FRC43 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total FRC437 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC437</b>									<b>0.00</b>	<b>0</b>		
FRI33 On 28/02/2033 Spot Bond			4.62000	109.01598	4.62000	108.85863			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			4.85000	119.32504	4.85000	119.15134			0.00	0		
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>		
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.76776			0.00	0		
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>		
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.97328			0.00	0		
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>		
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.62638			0.00	0		
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>		
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.34880			0.00	10,000,000,000	5,010,000,000	5,010,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,010,000,000</b>	<b>5,010,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,010,000,000</b>	<b>5,010,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.04041			0.00	0		
<b>Total FRJ26 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 FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.07241				0.00	4,000,000,000	2,000,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
FRJ27E On 20/04/2024 Spot Bond					0.00000	101.07305				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.78454				0.00	0	2,500,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.07726				0.00	0	500,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRJ29E On 20/04/2024 Spot Bond					0.00000	100.71058				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	101.24637				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			4.42800	4.42800	4.42800	108.53518				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	119.59036				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.44216				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			4.96000	117.73025	4.96000	117.55785				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			4.99000	231.29685	4.99000	230.95714				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.10000	115.73691	5.10000	115.56614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	230.95714				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.42000	160.14356	3.42000	159.92872				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.73441	3.70500	110.58333				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>	
FRS115 On 31/01/2038 Spot Bond			4.90000	118.59699	4.90000	118.42387				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.11000	228.82976	5.11000	228.49146				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>	
FRS120 On 07/12/2033 Spot Bond			5.16000	227.81109	5.16000	227.47341				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>	
FRS121 On 31/01/2025 Spot Bond			2.60000	163.21604	2.60000	163.00781				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>	
FRS122 On 07/12/2033 Spot Bond			5.19000	227.20252	5.19000	226.86517				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.10000	115.73691	5.10000	115.56614				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>	
FRS124 On 31/03/2028 Spot Bond			3.53000	218.89909	3.53000	218.60315				0.00	0	110,000,00
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
FRS127 On 31/01/2038 Spot Bond			5.85000	105.71754	5.85000	105.55527				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			3.74000	216.58723	3.74000	216.29078				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			3.80000	215.93190	3.80000	215.63529				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			5.70000	217.14936	5.70000	216.81811				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			5.80000	106.35239	5.80000	106.18956				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			5.10000	5.10000	5.10000	115.56614				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			5.08000	116.01921	5.08000	115.84820				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			3.61000	218.01505	3.61000	217.71891				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.47000	221.61550	5.47000	221.28149				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			3.74000	216.58723	3.74000	216.29078				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.74000	216.58723	3.74000	216.29078				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>	
FRS145 On 31/03/2028 Spot Bond			3.14100	223.25700	3.14100	222.96217				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			3.37000	160.32887	3.37000	160.11442				0.00	0	
<b>Total FRS146 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 FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.09000	212.79643	4.09000	212.49919				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			4.13000	212.36808	4.13000	212.07075				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			3.34000	160.44017	3.34000	160.22597				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			3.60500	218.07017	3.60500	217.77405				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			4.14000	4.14000	4.14000	211.96380				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 16/10/2022 Spot Bond					0.00000	100.77478				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.84356				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	101.36925				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	101.31392				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	171.80103				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	139.58339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	185.17088				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	186.04826				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.53684				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.59360				0.00	0	10,000,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.44494				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.14690				0.00	0	10,100,00
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,00</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>10,100,00</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	100.89431				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.30515				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22( On 20/12/2024 Spot Bond					0.00000	101.21542				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	101.35595				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	100.39870				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>	
FRS23( On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	120.29274				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	103.33506				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.94776				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>	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.02206				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.73596				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	102.41404				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	106.41777				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	101.21947				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/02/2024 Spot Bond					0.00000	96.66469				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	99.99988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	111.95932				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.78253				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>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.04748				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>	
FRS261 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>	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.33418				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>	
FRS266 On 22/06/2026 Spot Bond					0.00000	113.58286				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>	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.34296				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>	
FRS268 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>	
FRS269 On 31/03/2032 Spot Bond					0.00000	101.33592				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>	
FRS273 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS276 On 30/09/2024 Spot Bond					0.00000	101.63903				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 21/09/2024 Spot Bond					0.00000	101.81044				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.02148				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>	
FRS280 On 30/09/2024 Spot Bond					0.00000	101.40746				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>	
FRS280 On 28/02/2031 Spot Bond			10.41000	10.41000	10.41000	95.05674				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>	
FRS280 On 28/02/2031 Spot Bond			10.41000	10.41000	10.41000	95.05674				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>	
FRS280 On 25/10/2026 Spot Bond					0.00000	100.80983				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>	
FRS280 On 13/11/2023 Spot Bond					0.00000	100.49577				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>	
FRS280 On 31/01/2030 Spot Bond			11.73900	11.73900	11.73900	89.49899				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>	
FRS290 On 12/02/2024 Spot Bond					0.00000	92.37663				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>	
FRS290 On 20/01/2023 Spot Bond					0.00000	90.17428				0.00	0	
<b>Total FRS292 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 FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.97143				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
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	100.60007				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	102.36974				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.36206				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	101.06932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.83816				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.75614				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.11000	1.11000	1.11000	332.25491				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			0.80500	333.86922	0.80500	333.49155				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			0.85000	0.85000	0.85000	333.30867				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	100.60031				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			4.80000	110.64252	4.80000	110.48190				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			4.48000	71.39205	4.48000	116.59745				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			2.49000	2.49000	2.49000	163.42636				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	162.36354				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			1.91000	1.91000	1.91000	329.04219				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	100.37510				0.00	0	2,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.52000	107.02954	8.52000	106.95636				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.53000	104.13494	8.53000	104.06405				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.95500	105.88802	8.95500	105.81201				0.00	0	31,306,10
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,306,10</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>31,306,10</b>
FRX27 On 07/03/2027 Spot Bond			9.40000	102.79415	9.40000	102.71720				0.00	0	396,205,10
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>396,205,10</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>396,205,10</b>
FRX28 On 26/07/2028 Spot Bond			9.29000	104.80802	9.29000	104.73046				0.00	0	3,000,00
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,00</b>
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	<b>3,000,00</b>
FRX30 On 31/01/2030 Spot Bond			10.10000	99.14071	10.10000	99.06111				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.03500	97.37598	10.03500	97.29829				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			10.66500	103.66870	10.66500	103.58045				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			11.62500	74.36963	11.62500	74.30078				0.00	0	
<b>Total FRX45 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 FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.41419			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	100.21498			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	100.20750			0.00	0	600,000,00
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.21255			0.00	0	1,715,000,00
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,715,000,00</b>
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	<b>1,715,000,00</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.21403			0.00	0	
<b>Total FS7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>									<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.63292			0.00	0	
<b>Total FST3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>									<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.66884			0.00	0	
<b>Total FST3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>									<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.68677			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	100.63158			0.00	0	
<b>Total GBL05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>									<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.81697			0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.22095			0.00	0	
<b>Total GH5A1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GH5A1</b>									<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.50166			0.00	0	1,733,150,00

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 GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,733,150,00</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>1,733,150,00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.16028				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	100.16283				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	100.20918				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.74000	120.05810	3.74000	119.89376				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	101.26145				0.00	0	1,100,000,00
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
GRT17 On 17/10/2023 Spot Bond			8.02900	106.11189	8.02900	106.04344				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.95405				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			7.79000	107.02916	7.79000	106.96214				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	100.75529				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	101.65038				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	100.06619				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.74037				0.00	0	420,000,00
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.35237				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	101.11620				0.00	0	80,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	99.86527				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.27532				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.07913				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.83199				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.16693				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.63183				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.19079				0.00	0	1,453,600,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,453,600,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>1,453,600,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.10765				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	100.64455				0.00	0	
<b>Total GRT39 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 GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.24345				0.00	0	100,000,00
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	100.44568				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	100.63871				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	102.09810				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.44607				0.00	0	1,150,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.19326				0.00	200,000,000	100,000,00
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	99.81760				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	99.81036				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	100.13505				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	101.13898				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	100.64165				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>	
H12T1 On 31/03/2027 Spot Bond					0.00000	100.25574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.29843				0.00	0	1,600,000.00
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000.00</b>
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000.00</b>
H12T4 On 28/09/2022 Spot Bond					0.00000	101.00582				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	100.09343				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.23120				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.21865				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.56614				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	101.48416				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	101.11106				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	101.09366				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	101.17209				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			1.72000	330.19926	1.72000	329.80117				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
HWAY2 On 07/12/2024 Spot Bond			1.90000	1.90000	1.90000	339.86431			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			10.83000	97.77696	10.83000	97.69293			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			4.77000	79.42620	4.77000	109.96862			0.00	0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.82000	84.68383	11.82000	84.60459			0.00	0	3,853,307,60
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,853,307,60</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>3,853,307,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.01953	100.00000	9.95351			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			11.85000	83.91119	11.85000	83.83247			0.00	0	4,591,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,591,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,591,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.01629	100.00000	9.95029			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>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.07972			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			1.92000	165.81889	1.92000	165.61642		561,728,742,912,000.00	292,567,053,600	663,964,040,10	
<b>Total I2025 SPOT</b>								<b>561,728,742,912,000.00</b>	<b>292,567,053,600</b>	<b>663,964,040,10</b>	
<b>Total For I2025</b>								<b>561,728,742,912,000.00</b>	<b>292,567,053,600</b>	<b>663,964,040,10</b>	
I2029 On 31/03/2029 Spot Bond			3.25000	122.51295	3.27000	122.20221		199,281,864,275,000.00	61,317,496,700	188,142,585,30	
<b>Total I2029 SPOT</b>								<b>199,281,864,275,000.00</b>	<b>61,317,496,700</b>	<b>188,142,585,30</b>	
<b>Total For I2029</b>								<b>199,281,864,275,000.00</b>	<b>61,317,496,700</b>	<b>188,142,585,30</b>	
I2033 On 28/02/2033 Spot Bond			4.12000	114.15812	4.12000	113.99795		348,079,951,816,000.00	327,203,871,800	540,997,471,40	
<b>Total I2033 SPOT</b>								<b>348,079,951,816,000.00</b>	<b>327,203,871,800</b>	<b>540,997,471,40</b>	
<b>Total For I2033</b>								<b>348,079,951,816,000.00</b>	<b>327,203,871,800</b>	<b>540,997,471,40</b>	
I2038 On 31/01/2038 Spot Bond			4.17000	129.76977	4.20000	129.10534		201,847,792,905,000.00	48,404,746,500	548,187,175,80	
<b>Total I2038 SPOT</b>								<b>201,847,792,905,000.00</b>	<b>48,404,746,500</b>	<b>548,187,175,80</b>	

Contract Details	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 I2038</b>									<b>11,847,792,905,000.00</b>	<b>48,404,746,500</b>	<b>548,187,175,800</b>
I2046 On 31/03/2046 Spot Bond			4.22000	117.62811	4.22000	117.46257			150,870,909,266,000.00	35,751,400,300	489,953,859,500
<b>Total I2046 SPOT</b>									<b>150,870,909,266,000.00</b>	<b>35,751,400,300</b>	<b>489,953,859,500</b>
<b>Total For I2046</b>									<b>150,870,909,266,000.00</b>	<b>35,751,400,300</b>	<b>489,953,859,500</b>
I2050 On 31/12/2050 Spot Bond			4.18000	120.00821	4.20000	119.40145			110,677,113,294,000.00	26,477,778,300	480,286,674,200
<b>Total I2050 SPOT</b>									<b>110,677,113,294,000.00</b>	<b>26,477,778,300</b>	<b>480,286,674,200</b>
<b>Total For I2050</b>									<b>110,677,113,294,000.00</b>	<b>26,477,778,300</b>	<b>480,286,674,200</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.47462			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	100.48805			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			1.57000	330.79690	1.57000	330.40213			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	100.55629			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	100.49282			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.43079			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	99.82747			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	100.82986			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	100.22505			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	101.43575			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.51329				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	100.45266				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	100.20885				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.34684				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	101.10907				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	100.14683				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	100.15108				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.26017				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	100.62659				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	100.54334				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.67458				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL161 On 15/02/2023 Spot Bond					0.00000	100.69386				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.80705				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.83144				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	100.53166				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	100.41810				0.00	4,400,000,000	2,200,000,000
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.82634				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	100.71820				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	100.15372				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	100.35702				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	99.82104				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	99.81635				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.92413				0.00	0	
<b>Total IBL192 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 IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.76496				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	100.57946				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	100.50765				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	100.45456				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	99.99994				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	99.99993				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	99.28021				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	99.84187				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	99.84761				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	99.86673				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	99.85334				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.59676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.65072				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	100.29562				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 21/02/2023 Spot Bond					0.00000	100.19368				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.17962				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.17962				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.17962				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	99.46434				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.35918				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.23279				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	101.00805				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	99.92680				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	100.32946				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	100.79106				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			8.34000	8.34000	8.34000	101.74299				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	100.48577				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			8.69000	8.69000	8.69000	101.75725				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	100.15644				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	98.58052				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	95.75023				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	99.85814				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	101.52814				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	101.57233				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.32594				0.00	0	
<b>Total IBL231 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 IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.24000	9.24000	9.24000	100.98463				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.15801				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.20238				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.61626				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.56864				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.47433				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.76116				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.82513				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond			11.08000	101.03249	11.08000	96.42340				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.68018				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.71005				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.53770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.18000	10.18000	10.18000	96.67526				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.34479				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.57000	102.76971	8.57000	102.69943				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			6.94000	103.42464	6.94000	103.36658				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.86615				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			9.82000	102.14425	9.82000	102.06444				0.00	0	9,600,0€
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,600,0€</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>9,600,0€</b>
IDCG08 On 13/05/2030 Spot Bond			11.15500	104.09627	11.15500	104.02885				0.00	0	20,000,0€
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,0€</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>20,000,0€</b>
IDCG11 On 05/12/2026 Spot Bond			10.40000	104.02661	10.40000	103.94020				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	100.44641				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.83218				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	98.41051				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.50989				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.14476				0.00	0	868,700,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>868,700,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>868,700,00</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.30462				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.79585				0.00	200,000,000	100,000,00
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.23154				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.40540				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.13000	101.22727	9.13000	101.15321				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.73428				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.69112				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.48116				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.81857				0.00	100,000,000	50,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.89852				0.00	0	
<b>Total INLV08 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 INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.75322				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.89738				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.35651				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.28003				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	101.29766				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	100.57080				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	100.83489				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	100.46920				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	100.47512				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.48968				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.02029				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	101.13593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.46375				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>	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.24134				0.00	0	
<b>Total IPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC39</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.19895				0.00	0	1,520,000,0€
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,520,000,0€</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>1,520,000,0€</b>
IV019 On 31/03/2028 Spot Bond			4.40000	209.50265	4.40000	209.20479				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.82314				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.30000	210.55869	4.30000	210.26102				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.08880				0.00	0	3,308,900,0€
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,308,900,0€</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>3,308,900,0€</b>
IVC145 On 06/06/2023 Spot Bond					0.00000	100.16399				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	100.22619				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.54070				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.99522				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.74989				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	99.94115				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.00555				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	100.42741				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			7.45000	101.48362	7.45000	101.42285				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	100.12217				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	102.06325				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			7.52000	100.44836	7.52000	100.38792				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.88649				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			7.50000	100.05437	7.50000	100.04068				0.00	0	
<b>Total IVC200 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 IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.77015				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.44000	100.05356	7.44000	99.99300				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.84275				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.29272				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>	
IVC206 On 29/11/2022 Spot Bond			6.15000	6.15000	6.15000	101.54436				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	99.90368				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	101.24581				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.05686				0.00	0	380,500,00
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,500,00</b>
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	<b>380,500,00</b>
IVC211 On 21/02/2023 Spot Bond			7.80000	7.80000	7.80000	99.73415				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			8.50000	8.50000	8.50000	98.94838				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	100.76340				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	100.73503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.99000	6.99000	6.99000	102.59176				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			8.74000	102.45445	8.74000	102.38264				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			7.49000	101.88542	7.49000	101.31306				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.46247				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.38000	9.38000	9.38000	100.37822				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.68217				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.28392				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.15830				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			050,000,000,000,000.00	20,500,000,000	20,500,000,000	
<b>Total IVC226 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>20,500,000,000</b>	<b>20,500,000,000</b>	
<b>Total For IVC226</b>									<b>50,000,000,000,000.00</b>	<b>20,500,000,000</b>	<b>20,500,000,000</b>	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000				0.00	0	
<b>Total IVZ099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ099</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.40899				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.25815				0.00	0	
<b>Total IVZ105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ105</b>										<b>0.00</b>	<b>0</b>	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.02441				0.00	0	
<b>Total IVZ107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ107</b>										<b>0.00</b>	<b>0</b>	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.84859				0.00	0	
<b>Total IVZ108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ108</b>										<b>0.00</b>	<b>0</b>	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.73114				0.00	0	
<b>Total IVZ109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ109</b>										<b>0.00</b>	<b>0</b>	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.49706				0.00	0	
<b>Total IVZ110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ110</b>										<b>0.00</b>	<b>0</b>	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.53043				0.00	0	
<b>Total IVZ111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ111</b>										<b>0.00</b>	<b>0</b>	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.37543				0.00	0	
<b>Total IVZ112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ112</b>										<b>0.00</b>	<b>0</b>	
IVZ113 On 10/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ113</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.62977				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	100.32332				0.00	0	1,510,000,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,510,000,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>1,510,000,00</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.00689				0.00	0	
<b>Total KAP014 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 KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.88058				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.81002				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP01 On 14/04/2024 Spot Bond					0.00000	101.05313				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.74704				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.45169				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.45599				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.47071				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	99.94241				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.87540				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	100.90806				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.97746				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.88000	119.00781	9.88000	118.91429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			8.36000	104.40651	8.36000	104.33530				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	101.27324				0.00	0	730,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	100.53137				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	102.41557				0.00	0	1,924,100,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,924,100,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>1,924,100,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	102.05326				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	102.84876				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.75324				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.93120				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.15231				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	100.22293				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	100.22738				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 30/09/2022 Spot Bond					0.00000	101.05554				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.42119				0.00	0	1,000,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBF07: On 28/05/2024 Spot Bond					0.00000	100.26835				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.26104				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	100.01051				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	100.71945				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	100.19598				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	100.70326				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.37092				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	100.53554				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.43666				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 12/03/2023 Spot Bond					0.00000	99.99191				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MBP051</b>									<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.05705			0.00	0	
<b>Total MBP052 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.13000	9.13000	9.13000	106.12386			0.00	0	300,000,00
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.07617			0.00	200,000,000	1,500,000,00
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>1,500,000,00</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>200,000,000</b>	<b>1,500,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.24144			0.00	0	
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.75255			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			9.78000	100.50550	9.78000	100.42687		52,812,000,000.00		5,400,000	54,800,00
<b>Total MML02 SPOT</b>								<b>52,812,000,000.00</b>		<b>5,400,000</b>	<b>54,800,00</b>
<b>Total For MML02</b>								<b>52,812,000,000.00</b>		<b>5,400,000</b>	<b>54,800,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.92055			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.03000	89.60160	10.03000	94.71288			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	100.35289			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			10.51000	100.40285	10.51000	100.31904			0.00	0	
<b>Total MML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.07060			0.00	200,000,000	100,000,00
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.89306			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.56198				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	101.66426				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	101.26521				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	100.89882				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.17956				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.50693				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	100.99816				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.50165				0.00	0	1,590,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,590,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>1,590,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.87285				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			9.72500	96.71306	9.72500	96.63821				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	104.75729				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.99738				0.00	240,000,000	120,000,000
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	102.61809				0.00	0	5,000,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.20464				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.86703				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.95802				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.37619				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.22958				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	100.24141				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	100.51463				0.00	0	1,579,400,000
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,579,400,000</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>1,579,400,000</b>
MWAR( On 22/11/2024 Spot Bond					0.00000	100.23834				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	100.23846				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	101.24173				0.00	0	
<b>Total N7B25 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 N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.53871				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.79108				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	102.02313				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			8.09000	102.42732	8.09000	102.36037				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.45000	102.31565	8.45000	102.24663				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			10.66000	100.50957	10.66000	100.42450				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	101.01623				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	100.68781				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	100.76672				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.80287				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	100.68203				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.35882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13/ On 19/03/2024 Spot Bond			8.01500	106.92415	8.01500	106.85568				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			8.58000	102.45862	8.58000	102.38847				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			9.31500	105.59339	9.31500	105.51462				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			9.33000	105.87645	9.33000	105.79735			495,423,000,000.00		53,100,000	123,300,000
<b>Total NBK20A SPOT</b>									<b>495,423,000,000.00</b>		<b>53,100,000</b>	<b>123,300,000</b>
<b>Total For NBK20A</b>									<b>495,423,000,000.00</b>		<b>53,100,000</b>	<b>123,300,000</b>
NBK21/ On 21/07/2027 Spot Bond			9.57000	105.35956	9.57000	105.27930			0.00		0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>		<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			7.35000	103.47229	7.35000	103.41074			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			8.25800	109.85053	8.25800	109.77809			827,451,600,000.00		100,200,000	44,000,000
<b>Total NBK23A SPOT</b>									<b>827,451,600,000.00</b>		<b>100,200,000</b>	<b>44,000,000</b>
<b>Total For NBK23A</b>									<b>827,451,600,000.00</b>		<b>100,200,000</b>	<b>44,000,000</b>
NBK24/ On 19/11/2027 Spot Bond			9.30000	109.83490	9.30000	109.75353			0.00		0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
NBK25/ On 17/02/2023 Spot Bond			7.77000	7.77000	7.77000	101.69312			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	102.37549			0.00		0	
<b>Total NBK25B SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>		<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	65.33819	100.00000	64.90767			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	102.97817				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			9.19500	109.53427	9.19500	109.45402				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			7.95000	102.68031	7.95000	102.61507				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			8.70000	106.85939	8.70000	106.78523				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			8.04000	102.51449	8.04000	102.44863				0.00	0	429,500,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>429,500,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>429,500,00</b>
NBK31I On 09/11/2023 Spot Bond			7.85000	104.74347	7.85000	104.67774				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.78995				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	101.16341				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.69081				0.00	900,000,000	450,000,00
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,00</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,00</b>
NBK4 On 28/10/2024 Spot Bond			11.45500	11.45500	11.45500	79.17255				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	103.21349				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	101.09192				0.00	0	159,648,30
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>159,648,30</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
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>159,648,30</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.64790				0.00	720,000,000	360,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,00</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.01295				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.39111				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.69445				0.00	0	60,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.17488				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.69579				0.00	240,000,000	120,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.84084				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.70329				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.87976				0.00	0	10,000,000,00
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
NBK55 On 01/08/2026 Spot Bond					0.00000	100.73233				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.03835				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.28391				0.00	1,380,000,000	690,000,00



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 NBKB59 SPOT</b>										<b>0.00</b>	<b>1,380,000,000</b>	<b>690,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>1,380,000,000</b>	<b>690,000,000</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.22987				0.00	0	5,660,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,660,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>5,660,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.55716				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.78904				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.29146				0.00	600,000,000	300,000,000
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.37720				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			10.62500	104.93366	10.62500	104.84513				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.36709				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			10.28000	105.09986	10.28000	105.01401				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	101.37720				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.39320				0.00	0	
<b>Total NCLN90 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 NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.41340				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.57274				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.57274				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.16351				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	102.54338				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.91934				0.00	0	500,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.02119				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.98642				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.34994				0.00	0	23,200,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,200,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	<b>23,200,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	102.39565				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	101.24102				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.36828				0.00	6,300,000	231,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>6,300,000</b>	<b>231,800,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>6,300,000</b>	<b>231,800,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.45611				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	105.61904				0.00	6,600,000	782,600,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>6,600,000</b>	<b>782,600,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>6,600,000</b>	<b>782,600,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	103.01680				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	104.86674				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.30523				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.99816				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.76527				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	101.79197				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.97970				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.22011				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.80504				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>	

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 11/05/2025 Spot Bond					0.00000	104.34005				0.00	6,000,000,000	5,000,000,000
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>5,000,000,000</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.93873				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.97777				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.81520				0.00	0	100,000,000
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	101.11793				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	227.47341				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			3.11000	3.11000	3.11000	223.31385				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			2.67500	2.67500	2.67500	162.72318				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			4.14000	4.14000	4.14000	115.96072				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	117.70166				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			2.78000	2.78000	2.78000	162.32573				0.00	0	
<b>Total NILB11 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 NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	265.95292	3.45000	265.59509				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			2.58000	2.58000	2.58000	163.08381				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			2.75500	2.75500	2.75500	227.38675				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			2.90000	226.00699	2.90000	225.71292				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			4.97000	91.79544	4.97000	117.41424				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.51398				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	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.72665				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	140.08748				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.19847				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	100.39053				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	99.98931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.21244				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.25577				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	129.40795				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	99.96162				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	100.23246				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	100.48525				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.43381				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	160.22308				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	152.89932				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	99.80170				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	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.69204				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	86.09968				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.00654				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	99.79363				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	103.27847				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	99.73046				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.38002				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.07538				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.41572				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	101.47228				0.00	0	
<b>Total NN106 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 NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	101.41572				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.88318				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	101.13029				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	100.93275				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	100.93095				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.41536				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.26751				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	123.78000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.06000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.25000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	124.24000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	122.93998				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF046 On 12/09/2024 Spot Bond					0.00000	101.32048				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.71704				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>	
NNF066 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>	
NNF080 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>	
NNF081 On 08/09/2022 Spot Bond					0.00000	101.32935				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>	
NNF082 On 19/09/2022 Spot Bond					0.00000	101.21160				0.00	0	
<b>Total NNF083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF083</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF084 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF085 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF085</b>										<b>0.00</b>	<b>0</b>	
NNF086 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF086</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.33612				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>	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	87.53784				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>	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	100.22107				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>	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.22825				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>	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	100.21114				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>	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.18335				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>	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	108.70469				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>	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.24012				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>	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	100.22573				0.00	0	
<b>Total NQ1B21 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 NQ1B21</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.19653			0.00	0	
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.41385			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	100.20091			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			8.45000	104.76676	8.45000	104.69499			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			2.00000	209.95413	2.00000	209.69622			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			11.39000	106.97022	11.39000	106.87313		113,900,000,000.00	10,000,000	432,000,00	
<b>Total NRA028 SPOT</b>								<b>113,900,000,000.00</b>	<b>10,000,000</b>	<b>432,000,00</b>	
<b>Total For NRA028</b>								<b>113,900,000,000.00</b>	<b>10,000,000</b>	<b>432,000,00</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.74606	100.00000	15.64174		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	100.76461			0.00	0	
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.54927			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	100.12163			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	100.28590			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21925				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.72509				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	100.44757				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	101.39755				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	100.47361				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			8.58000	110.36794	8.58000	110.29238				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			8.03500	99.80227	8.03500	105.17217				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			8.95500	105.95380	8.95500	111.53696				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	100.43213				0.00	0	450,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.07067				0.00	0	2,266,500,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,266,500,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>2,266,500,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.56976				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML14 On 23/06/2027 Spot Bond					0.00000	101.22651				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.08138				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.77039				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	101.16314				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	101.19071				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.10885				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	101.03081				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	100.04073				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			8.96000	107.54165	8.88000	107.75492			314,689,851,136,000.00	1,262,800,206,600	307,549,071,000	
<b>Total R186 SPOT</b>									<b>14,689,851,136,000.00</b>	<b>262,800,206,600</b>	<b>307,549,071,000</b>	
<b>Total For R186</b>									<b>14,689,851,136,000.00</b>	<b>262,800,206,600</b>	<b>307,549,071,000</b>	
R197 On 07/12/2023 Spot Bond			0.48000	335.18681	0.50000	334.73481			25,226,869,440,000.00	52,555,978,000	279,448,228,200	
<b>Total R197 SPOT</b>									<b>25,226,869,440,000.00</b>	<b>52,555,978,000</b>	<b>279,448,228,200</b>	
<b>Total For R197</b>									<b>25,226,869,440,000.00</b>	<b>52,555,978,000</b>	<b>279,448,228,200</b>	
R202 On 07/12/2033 Spot Bond			4.14000	249.71211	4.16000	248.90961			430,262,100,918,000.00	103,928,043,700	176,727,996,200	
<b>Total R202 SPOT</b>									<b>10,262,100,918,000.00</b>	<b>103,928,043,700</b>	<b>176,727,996,200</b>	
<b>Total For R202</b>									<b>10,262,100,918,000.00</b>	<b>103,928,043,700</b>	<b>176,727,996,200</b>	
R2023 On 28/02/2023 Spot Bond			6.88000	100.53961	6.85000	100.49893			498,112,000,000,000.00	72,400,000,000	217,898,200,000	
<b>Total R2023 SPOT</b>									<b>38,112,000,000,000.00</b>	<b>72,400,000,000</b>	<b>217,898,200,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2023</b>									<b>38,112,000,000,000.00</b>	<b>72,400,000,000</b>	<b>217,898,200,000</b>
R2030 On 31/01/2030 Spot Bond			10.43000	88.44533	10.33000	88.84024			314,614,884,705,000.00	1,180,691,743,500	2,095,211,280,900
<b>Total R2030 SPOT</b>									<b>14,614,884,705,000.00</b>	<b>180,691,743,500</b>	<b>095,211,280,900</b>
<b>Total For R2030</b>									<b>14,614,884,705,000.00</b>	<b>180,691,743,500</b>	<b>095,211,280,900</b>
R2032 On 31/03/2032 Spot Bond			10.88500	88.12118	10.78500	88.57060			797,095,805,216,000.00	991,924,281,600	1,348,714,489,600
<b>Total R2032 SPOT</b>									<b>17,095,805,216,000.00</b>	<b>991,924,281,600</b>	<b>348,714,489,600</b>
<b>Total For R2032</b>									<b>17,095,805,216,000.00</b>	<b>991,924,281,600</b>	<b>348,714,489,600</b>
R2035 On 28/02/2035 Spot Bond			11.14500	85.00957	11.05000	85.49866			316,997,820,387,000.00	566,801,060,600	1,816,482,431,500
<b>Total R2035 SPOT</b>									<b>16,997,820,387,000.00</b>	<b>566,801,060,600</b>	<b>316,482,431,500</b>
<b>Total For R2035</b>									<b>16,997,820,387,000.00</b>	<b>566,801,060,600</b>	<b>316,482,431,500</b>
R2037 On 31/01/2037 Spot Bond			11.29500	81.15227	11.21000	81.59109			276,982,662,273,000.00	1,086,939,589,400	1,841,550,236,800
<b>Total R2037 SPOT</b>									<b>16,982,662,273,000.00</b>	<b>086,939,589,400</b>	<b>341,550,236,800</b>
<b>Total For R2037</b>									<b>16,982,662,273,000.00</b>	<b>086,939,589,400</b>	<b>341,550,236,800</b>
R2040 On 31/01/2040 Spot Bond			11.38500	82.96242	11.29500	83.47013			597,189,121,743,000.00	579,463,251,800	1,229,623,597,600
<b>Total R2040 SPOT</b>									<b>17,189,121,743,000.00</b>	<b>579,463,251,800</b>	<b>229,623,597,600</b>
<b>Total For R2040</b>									<b>17,189,121,743,000.00</b>	<b>579,463,251,800</b>	<b>229,623,597,600</b>
R2044 On 31/01/2044 Spot Bond			11.38500	79.85651	11.28500	80.44499			940,531,451,404,000.00	521,785,810,400	1,454,019,507,800
<b>Total R2044 SPOT</b>									<b>10,531,451,404,000.00</b>	<b>521,785,810,400</b>	<b>454,019,507,800</b>
<b>Total For R2044</b>									<b>10,531,451,404,000.00</b>	<b>521,785,810,400</b>	<b>454,019,507,800</b>
R2048 On 28/02/2048 Spot Bond			11.30500	78.88763	11.21000	79.46281			222,958,930,109,000.00	727,373,633,800	1,531,276,335,800
<b>Total R2048 SPOT</b>									<b>22,958,930,109,000.00</b>	<b>727,373,633,800</b>	<b>531,276,335,800</b>
<b>Total For R2048</b>									<b>22,958,930,109,000.00</b>	<b>727,373,633,800</b>	<b>531,276,335,800</b>
R209 On 31/03/2036 Spot Bond			11.14000	68.87572	11.05000	69.28280			036,613,253,520,000.00	272,586,468,000	742,769,627,600
<b>Total R209 SPOT</b>									<b>16,613,253,520,000.00</b>	<b>272,586,468,000</b>	<b>742,769,627,600</b>
<b>Total For R209</b>									<b>16,613,253,520,000.00</b>	<b>272,586,468,000</b>	<b>742,769,627,600</b>
R210 On 31/03/2028 Spot Bond			2.40000	231.83757	2.40000	231.54530			335,911,403,520,000.00	139,963,084,800	281,809,195,000
<b>Total R210 SPOT</b>									<b>35,911,403,520,000.00</b>	<b>139,963,084,800</b>	<b>281,809,195,000</b>
<b>Total For R210</b>									<b>35,911,403,520,000.00</b>	<b>139,963,084,800</b>	<b>281,809,195,000</b>
R213 On 28/02/2031 Spot Bond			10.76000	79.50870	10.65500	79.93731			788,960,090,704,000.00	445,070,640,400	1,347,447,612,800
<b>Total R213 SPOT</b>									<b>18,960,090,704,000.00</b>	<b>445,070,640,400</b>	<b>347,447,612,800</b>
<b>Total For R213</b>									<b>18,960,090,704,000.00</b>	<b>445,070,640,400</b>	<b>347,447,612,800</b>
R214 On 28/02/2041 Spot Bond			11.31500	63.09602	11.22500	63.52625			995,045,343,710,000.00	176,318,634,000	365,337,113,400
<b>Total R214 SPOT</b>									<b>15,045,343,710,000.00</b>	<b>176,318,634,000</b>	<b>365,337,113,400</b>
<b>Total For R214</b>									<b>15,045,343,710,000.00</b>	<b>176,318,634,000</b>	<b>365,337,113,400</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.29312			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.63016				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	100.29848				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.73814				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	100.65761				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	101.32064				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.29756				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	101.14399				0.00	122,000,000,000	116,000,000,000
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>122,000,000,000</b>	<b>116,000,000,000</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>122,000,000,000</b>	<b>116,000,000,000</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.67180				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	100.28330				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	101.84691				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.76022				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/09/2022 Spot Bond					0.00000	101.43611				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	96.55181				0.00	200,000,000	100,000,000
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RED16: On 07/12/2022 Spot Bond					0.00000	99.85285				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	100.52294				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	101.07422				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	99.91584				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.40072				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	101.38239				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.75578				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40: On 13/10/2022 Spot Bond					0.00000	100.88798				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	100.02066				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49: On 03/08/2023 Spot Bond					0.00000	100.96337				0.00	0	
<b>Total RES49 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 RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.43935				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.54829				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.36070				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.28000				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.35675				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.44763				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.66967				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.88768				0.00	25,000,000,000	30,400,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>30,400,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>30,400,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.63000	103.26707	8.63000	103.19558				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.47000	97.03146	11.47000	96.94279				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.95500	95.11321	11.95500	95.02272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.70004				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.01000	96.24794	11.01000	96.16342				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.86179				0.00	0	1,200,000,00
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	100.99744				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			9.07500	106.06199	9.07500	105.98529		634,342,500,000.00		69,900,000	55,800,00	
<b>Total SBS20 SPOT</b>								<b>634,342,500,000.00</b>		<b>69,900,000</b>	<b>55,800,00</b>	
<b>Total For SBS20</b>								<b>634,342,500,000.00</b>		<b>69,900,000</b>	<b>55,800,00</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.14822				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.20500	103.02540	8.20500	102.95788				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.11000	99.45479	9.11000	99.38259				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			9.42000	103.62092	9.42000	103.54276				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			8.47000	107.65178	8.47000	107.57900				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			8.76000	101.62249	8.76000	101.55148				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			10.36000	97.68079	10.36000	97.60040				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			7.05000	103.62892	7.05000	103.56968				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			8.90500	108.04777	8.90500	107.97106				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			9.55000	108.48107	9.55000	108.39860				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.18000	102.05277	7.18000	101.99445				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	100.84912				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.21500	8.21500	8.21500	102.90037				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.84685				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.69081				0.00	0	10,000,0€
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,0€</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>10,000,0€</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	100.67400				0.00	0	1,650,000,0€
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,650,000,0€</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>1,650,000,0€</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	101.72016				0.00	0	400,000,0€
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</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 SBS58</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.04196				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	100.86298				0.00	0	130,000,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.30767				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	101.27417				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	100.74793				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.21816				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.31112				0.00	0	6,350,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,350,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>6,350,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	99.99973				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	100.52235				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	100.36950				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.99030				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	100.72194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.74784				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.77756				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.90000	329.48410	1.90000	329.08207				0.00	0	502,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>502,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>502,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	227.47341				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	100.09693				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	99.78472				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	102.09633				0.00	0	240,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.87845				0.00	169,300,000	67,900,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>169,300,000</b>	<b>67,900,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>169,300,000</b>	<b>67,900,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.60881				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		30,000,000,000,000.00		300,000,000	300,000,000	200,000,00
<b>Total SBT105 SPOT</b>								<b>30,000,000,000,000.00</b>		<b>300,000,000</b>	<b>300,000,000</b>	<b>200,000,00</b>
<b>Total For SBT105</b>								<b>30,000,000,000,000.00</b>		<b>300,000,000</b>	<b>300,000,000</b>	<b>200,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	102.05523				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT107 On 08/04/2027 Spot Bond					0.00000	101.40204				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.18031				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.33690				0.00	0	12,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.05850				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			8.37000	104.98777	8.37000	104.91723				0.00	0	790,000,00
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	100.79669				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	101.72706				0.00	300,000,000	700,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>700,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>300,000,000</b>	<b>700,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	106.98686				0.00	200,000,000	100,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.03027				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.22009				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.60529				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	100.71109				0.00	0	
<b>Total SLI6 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 SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.83000	94.21140	9.83000	94.13773				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.62400				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>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.78011				0.00	0	1,721,600,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,721,600,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>1,721,600,00</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.38084				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.37596				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.39039				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.40027				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>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.40027				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	100.39539				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.38566				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.40006				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.40996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.40750				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.40504				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.41941				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.54500	106.52651	8.54500	106.45347				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01594				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.68435				0.00	200,000,000	100,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.45015				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	100.20927				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	100.21280				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.21152				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.21553				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00 On 27/09/2023 Spot Bond					0.00000	102.07439				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	102.13807				0.00	0	100,000,00
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	101.80365				0.00	200,000,000	100,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	100.87576				0.00	0	1,300,000,00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	101.41923				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.64237				0.00	2,800,000,000	1,400,000,00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,00</b>
SPG01 On 12/07/2025 Spot Bond					0.00000	100.84738				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.81503				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.21971				0.00	200,000,000	100,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.29186				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	159.92872				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.85500	107.92253	8.85500	107.84591				0.00	0	
<b>Total SSN017 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 SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.14500	82.47980	10.14500	82.41219				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.39908				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.89740				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.25000	105.46296	8.25000	105.39310				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.10000	115.73691	5.10000	115.56614				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	99.42034				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	100.70116				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	101.42987				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			1.53000	1.53000	1.53000	330.56266				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	100.78394				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	100.61727				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.92536				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			2.72000	2.72000	2.72000	162.55271				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	115.56614				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	116.16985				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	218.05003				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 28/05/2023 Spot Bond					0.00000	100.08495				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 28/05/2023 Spot Bond					0.00000	100.08376				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07( On 15/06/2023 Spot Bond					0.00000	101.46482				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07( On 15/06/2023 Spot Bond					0.00000	101.43459				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07( On 15/06/2028 Spot Bond					0.00000	111.25879				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07( On 15/06/2023 Spot Bond					0.00000	105.11117				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	101.36315				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.91551				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.08648				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.78946				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	100.58597				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.03500	5.03500	5.03500	230.02879				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.39616				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	99.07745				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	99.89898				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			10.99500	85.86056	10.99500	85.78567				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.57902				0.00	0	
<b>Total SSN102 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 SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			3.73000	216.69669	3.73000	216.40026				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			5.21500	226.69685	5.21500	226.35980				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.44989				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.44498				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	101.25992				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	100.03302				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.88426				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.75904				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.96295				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	100.77196				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	100.62269				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	100.63039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN142 On 09/12/2022 Spot Bond					0.00000	101.66141				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>	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.19915				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN150 On 08/06/2023 Spot Bond					0.00000	101.37911				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>	
SSN161 On 09/09/2022 Spot Bond					0.00000	101.35575				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>	
SSN162 On 12/09/2022 Spot Bond					0.00000	101.35781				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>	
SSN163 On 12/12/2022 Spot Bond					0.00000	101.31868				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>	
SSN164 On 13/09/2022 Spot Bond					0.00000	101.32418				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>	
SSN165 On 13/09/2022 Spot Bond					0.00000	101.30932				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>	
SSN166 On 13/09/2022 Spot Bond					0.00000	101.32418				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>	
SSN167 On 13/09/2022 Spot Bond					0.00000	101.31309				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>	
SSN168 On 15/09/2022 Spot Bond					0.00000	101.29322				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17(On 19/09/2022 Spot Bond					0.00000	101.21160				0.00	0	
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 26/09/2022 Spot Bond					0.00000	101.19384				0.00	0	
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 03/10/2022 Spot Bond					0.00000	101.09603				0.00	0	
<b>Total SSN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN172</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 28/02/2025 Spot Bond					0.00000	100.10906				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 28/02/2027 Spot Bond					0.00000	100.11814				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 31/03/2046 Spot Bond			4.32221	115.69027	4.32221	115.52650				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 31/12/2050 Spot Bond			4.28292	49.70641	4.28292	117.60606				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17(On 30/11/2022 Spot Bond					0.00000	100.05349				0.00	0	
<b>Total SSN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN177</b>										<b>0.00</b>	<b>0</b>	
SST201(On 08/12/2026 Spot Bond					0.00000	100.21816				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>	
SST202(On 31/08/2027 Spot Bond					0.00000	100.06411				0.00	0	
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
STF001(On 01/03/2027 Spot Bond					0.00000	100.00477				0.00	5,000,000,000	2,500,000,000
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For STF001</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
SZ25 On 30/09/2025 Spot Bond			9.37000	102.90578	9.37000	102.82858				0.00	0	
<b>Total SZ25 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 SZ25</b>										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.21301				0.00	0	
<b>Total T16A10 SPOT</b>										0.00	0	
<b>Total For T16A10</b>										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.30637				0.00	0	
<b>Total T17A11 SPOT</b>										0.00	0	
<b>Total For T17A11</b>										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.34708				0.00	0	
<b>Total T17A12 SPOT</b>										0.00	0	
<b>Total For T17A12</b>										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.33560				0.00	0	
<b>Total T17A13 SPOT</b>										0.00	0	
<b>Total For T17A13</b>										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.21674				0.00	400,000,000	200,000,000
<b>Total T17A21 SPOT</b>										0.00	400,000,000	200,000,000
<b>Total For T17A21</b>										0.00	400,000,000	200,000,000
T17A22 On 21/02/2026 Spot Bond					0.00000	100.21379				0.00	0	
<b>Total T17A22 SPOT</b>										0.00	0	
<b>Total For T17A22</b>										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.21674				0.00	0	
<b>Total T17A23 SPOT</b>										0.00	0	
<b>Total For T17A23</b>										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.50000	99.41953	7.50000	99.35987				0.00	0	
<b>Total T17A31 SPOT</b>										0.00	0	
<b>Total For T17A31</b>										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.01000	99.44771	8.01000	99.38406				0.00	0	
<b>Total T17A32 SPOT</b>										0.00	0	
<b>Total For T17A32</b>										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.36364				0.00	200,000,000	100,000,000
<b>Total TC001 SPOT</b>										0.00	200,000,000	100,000,000
<b>Total For TC001</b>										0.00	200,000,000	100,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	100.45267				0.00	0	
<b>Total TC002 SPOT</b>										0.00	0	
<b>Total For TC002</b>										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.92844				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21799				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.21541				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	100.51718				0.00	0	3,300,000,0€
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,0€</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,0€</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.49424				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	100.42974				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>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.82379				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	101.14265				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	100.52596				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	100.66943				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.91755				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.83881				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.88494				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>	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.76320				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	100.26889				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	100.31875				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	100.22142				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			9.87000	9.87000	9.87000	102.68855				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	100.20670				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	100.21581				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	100.22946				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	100.27023				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	100.27836				0.00	0	
<b>Total TH15B3 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 TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.24339				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.30391				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	100.23627				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	100.49011				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	100.36819				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	100.29926				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 21/08/2024 Spot Bond					0.00000	100.21698				0.00	200,000,000	100,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TH16A On 21/08/2024 Spot Bond			8.78000	99.82749	8.78000	99.75759				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.21846				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.21757				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			6.05000	99.70327	6.05000	99.65484				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.22410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.41336				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.23536				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23329				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24750				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24365				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.29684				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.32189				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.30716				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.23001				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.22559				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	100.22412				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C On 21/02/2026 Spot Bond					0.00000	100.24061				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	100.23384				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	100.23296				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	100.29466				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	100.28381				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	100.27706				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	100.19621				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	100.20069				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	99.94108				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			7.65000	100.00000	7.65000	99.93716				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.57000	101.82643	8.57000	101.75640				0.00	0	3,780,000.00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,780,000.00</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>3,780,000.00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.92756				0.00	0	
<b>Total TL26 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 TL26</b>									<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.12065			0.00	0	10,000,00
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TL28 On 24/04/2025 Spot Bond			9.35000	103.21659	9.35000	103.13931			0.00	0	110,000,00
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
TL29 On 24/04/2025 Spot Bond					0.00000	102.23970			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	100.31941			0.00	200,000,000	100,000,00
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.56822			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	100.89988			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			8.75000	105.78552	8.75000	105.71170			0.00	0	1,187,604,30
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,187,604,30</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>1,187,604,30</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	48.71300	100.00000	48.39203			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			9.73000	99.85105	9.73000	99.77374			0.00	0	1,702,177,70
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,702,177,70</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>1,702,177,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	18.11105	100.00000	17.99171			0.00	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.23000	93.74813	11.23000	93.66466		30,723,034,000.00	2,735,800	19,794,321,10	
<b>Total TN27 SPOT</b>								<b>30,723,034,000.00</b>	<b>2,735,800</b>	<b>19,794,321,10</b>	
<b>Total For TN27</b>								<b>30,723,034,000.00</b>	<b>2,735,800</b>	<b>19,794,321,10</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.79568	100.00000	12.71137		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.26000	96.30418	11.26000	96.21821				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			11.93000	96.95754	11.93000	96.86549				0.00	0	900,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.94546	8.00000	118.86901				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			12.25700	95.37409	12.25700	95.28164				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			12.52500	91.75326	12.52500	91.66194				0.00	0	2,341,093,10
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,341,093,10</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,341,093,10</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.35497	10.75000	104.26544				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	100.58108				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	100.58779				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			5.45000	102.49252	5.45000	102.36245				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.48719				0.00	0	2,400,000,00
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,00</b>
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,00</b>
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.26194				0.00	0	1,830,000,00
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</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
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.28401				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.31430				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.90000	101.41473	7.90000	100.58515				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>	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.13462				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>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.22519				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			7.96000	102.94349	7.96000	102.87720				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.36945				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.44457				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.30092				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.89300				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.25000	105.07647	8.25000	105.00686				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.89300				0.00	0	
<b>Total TRA4A7 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 TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.91000	102.97484	8.91000	102.90128				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	99.42459				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	101.51383				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.42739				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.36681				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.76039				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.76039				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	99.80432				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	97.43026				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 13/02/2023 Spot Bond					0.00000	97.27310				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>	
TSP26 On 10/03/2023 Spot Bond					0.00000	96.72069				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	101.17143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.85347				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>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.43765				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>	
TWC41 On 02/09/2022 Spot Bond					0.00000	101.34929				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	101.27280				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.80836				0.00	0	
<b>Total TWC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC415</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.65627				0.00	0	
<b>Total TWC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC416</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.66332				0.00	0	
<b>Total TWC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC417</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.24875				0.00	0	
<b>Total TWC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC418</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.26174				0.00	0	
<b>Total TWC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC419</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.16627				0.00	0	
<b>Total TWC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC420</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.20000	100.19269	11.20000	100.10373				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.36392				0.00	0	1,200,000,00
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.33385				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	100.37120				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	100.40266				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	100.40993				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	100.42155				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	100.47282				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	100.48248				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.09472				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.56193				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	100.36647				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	100.38914				0.00	0	100,000,00
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.30954				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.07912				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.08128				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.35270				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>89,903,876,509,303,000.00</b>	<b>225,256,390,200</b>	<b>320,973,880,30</b>
<b>Total for SPOT :</b>										<b>89,903,876,509,303,000.00</b>	<b>225,256,390,200</b>	<b>320,973,880,30</b>
<b>Total Futures</b>										<b>89 903 878 102 811 400.00</b>	<b>225,256,408,953</b>	<b>320,975,215,37</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>162,00</b>
<b>Grand Total:</b>										<b>89,903,878,102,811,400.00</b>	<b>225,256,408,953</b>	<b>320,975,377,37</b>