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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2022

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			12.67238	71.03850	12.58309	71.44542			0.00	0	
ES33	On	02/02/2023	Bond Future			12.87422	72.36510	12.78079	72.78055			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.04690	70.07316	12.94928	70.49799			0.00	0	
ES33	On	03/08/2023	Bond Future			13.22130	71.55285	13.11937	71.98691			0.00	0	
ES33	On	02/11/2023	Bond Future			13.41982	69.21986	13.31334	69.66276			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			12.94339	68.97784	12.86409	69.39061			0.00	0	
ES42	On	02/02/2023	Bond Future			13.12063	70.26748	13.03781	70.68897			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.28011	67.46446	13.19366	67.89542			0.00	0	
ES42	On	03/08/2023	Bond Future			13.43601	68.89063	13.34596	69.33097			0.00	0	
ES42	On	02/11/2023	Bond Future			13.61269	66.03551	13.51874	66.48481			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			165.82156	165.82156	166.98545	166.98545			0.00	0	7,11

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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			167.20741	167.20741	168.39458	168.39458			320,703,812.38	1,918	2%
I2025	On	04/05/2023	Bond Future			170.68030	170.68030	171.89384	171.89384			0.00	0	
I2025	On	03/08/2023	Bond Future			172.50860	172.50860	173.74560	173.74560			0.00	0	
I2025	On	02/11/2023	Bond Future			176.03353	176.03353	177.29576	177.29576			0.00	0	
<b>Total I2025 Future</b>												<b>320,703,812.38</b>	<b>1,918</b>	<b>7.4%</b>
<b>Total For I2025</b>												<b>320,703,812.38</b>	<b>1,918</b>	<b>7.4%</b>
I2029	On	03/11/2022	Bond Future			120.15819	120.15819	121.72803	121.72803			0.00	0	1.0%
I2029	On	02/02/2023	Bond Future			122.40207	122.40207	124.00285	124.00285			0.00	0	7%
I2029	On	04/05/2023	Bond Future			123.63855	123.63855	125.27275	125.27275			0.00	0	
I2029	On	03/08/2023	Bond Future			126.24586	126.24586	127.91502	127.91502			0.00	0	
I2029	On	02/11/2023	Bond Future			127.47286	127.47286	129.17344	129.17344			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1.8%</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1.8%</b>
I2033	On	03/11/2022	Bond Future			112.81923	112.81923	113.71899	113.71899			9,476,815.32	84	1.4%
I2033	On	02/02/2023	Bond Future			114.92602	114.92602	115.84416	115.84416			0.00	0	6.1%
I2033	On	04/05/2023	Bond Future			115.91973	115.91973	116.85719	116.85719			0.00	0	
I2033	On	03/08/2023	Bond Future			118.36425	118.36425	119.32194	119.32194			0.00	0	
I2033	On	02/11/2023	Bond Future			119.33988	119.33988	120.31461	120.31461			0.00	0	
<b>Total I2033 Future</b>												<b>9,476,815.32</b>	<b>84</b>	<b>7.5%</b>
<b>Total For I2033</b>												<b>9,476,815.32</b>	<b>84</b>	<b>7.5%</b>
I2038	On	03/11/2022	Bond Future			128.09039	128.09039	128.05317	128.05317			0.00	0	5.5%
I2038	On	02/02/2023	Bond Future			128.55768	128.55768	128.52074	128.52074			0.00	0	
I2038	On	04/05/2023	Bond Future			131.22870	131.22870	131.19225	131.19225			0.00	0	
I2038	On	03/08/2023	Bond Future			132.00407	132.00407	131.96420	131.96420			0.00	0	
I2038	On	02/11/2023	Bond Future			134.70130	134.70130	134.66064	134.66064			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5.5%</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5.5%</b>
I2046	On	03/11/2022	Bond Future			112.92367	112.92367	113.25967	113.25967			0.00	0	16.5%
I2046	On	02/02/2023	Bond Future			115.03227	115.03227	115.37613	115.37613			0.00	0	
I2046	On	04/05/2023	Bond Future			115.37070	115.37070	115.72117	115.72117			0.00	0	
I2046	On	03/08/2023	Bond Future			117.80430	117.80430	118.16259	118.16259			0.00	0	
I2046	On	02/11/2023	Bond Future			118.08588	118.08588	118.44723	118.44723			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16.5%</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16.5%</b>
I2050	On	03/11/2022	Bond Future			114.54187	114.54187	117.42260	117.42260			0.00	0	12.5%
I2050	On	02/02/2023	Bond Future			114.53913	114.53913	117.47483	117.47483			0.00	0	
I2050	On	04/05/2023	Bond Future			116.91866	116.91866	119.91640	119.91640			0.00	0	
I2050	On	03/08/2023	Bond Future			117.17148	117.17148	120.22986	120.22986			0.00	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
I2050	On	02/11/2023	Bond Future			119.56549	119.56549	122.68625	122.68625			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,53</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>12,53</b>
R186	On	03/11/2022	Bond Future			9.52734	107.24437	9.42621	107.59007		5.29	54,480,139.96	508	63,06
R186	On	02/02/2023	Bond Future			9.69048	103.92124	9.58078	104.27481		5.57	0.00	0	
R186	On	04/05/2023	Bond Future			9.80613	106.05833	9.68680	106.42026		5.26	0.00	0	
R186	On	03/08/2023	Bond Future			9.92462	102.96669	9.79449	103.33661		5.04	0.00	0	
R186	On	02/11/2023	Bond Future			10.08647	105.04793	9.94394	105.42528		4.61	0.00	0	
<b>Total R186 Future</b>												<b>54,480,139.96</b>	<b>508</b>	<b>63,06</b>
R186	On	03/11/2022	Bond Future	8.23	Call			0.56000	0.00056	0,130	3.83	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			4,201.69000	4.20169	4,546,960	3.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			12.73000	0.01273	5,060	4.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,140.54000	3.14054	3,478,570	4.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			13.84000	0.01384	5,580	4.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,106.10000	3.10610	3,443,540	4.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			15.02000	0.01502	6,140	4.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,071.75000	3.07175	3,408,570	4.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			140.03000	0.14003	81,960	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,927.39000	1.92739	2,215,020	4.81	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			202.11000	0.20211	155,900	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,343.33000	4.34333	4,650,690	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			206.04000	0.20604	159,100	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,313.33000	4.31333	4,619,960	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			198.37000	0.19837	152,860	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,373.53000	4.37353	4,681,590	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,356.08000	3.35608	3,616,540	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			686.86000	0.68686	584,450	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,333.36000	3.33336	3,592,880	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			695.32000	0.69532	591,990	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,310.45000	3.31045	3,569,050	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			678.19000	0.67819	576,720	5.03	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,887.43000	1.88743	1,700,520	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,071.37000	2.07137	2,254,380	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,902.96000	1.90296	1,715,170	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,058.35000	2.05835	2,240,480	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,918.92000	1.91892	1,730,260	5.18	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,045.77000	2.04577	2,227,030	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,789.91000	2.78991	3,017,520	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,308.97000	1.30897	1,160,940	4.42	0.00	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			2,819.52000	2.81952	3,048,840	4.42	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,321.16000	1.32116	1,172,280	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,804.68000	2.80468	3,033,150	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,333.41000	1.33341	1,183,670	4.43	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>54,480,139.96</b>	<b>508</b>	<b>71,66</b>
R197	On	03/11/2022	Bond Future			336.27229	336.27229	337.16302	337.16302			0.00	0	8
R197	On	02/02/2023	Bond Future			333.64365	333.64365	334.55529	334.55529			0.00	0	
R197	On	04/05/2023	Bond Future			340.57534	340.57534	341.50933	341.50933			0.00	0	
R197	On	03/08/2023	Bond Future			338.56702	338.56702	339.51077	339.51077			0.00	0	
R197	On	02/11/2023	Bond Future			345.48451	345.48451	346.44741	346.44741			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
R202	On	03/11/2022	Bond Future			248.25249	248.25249	249.52107	249.52107			0.00	0	6,2
R202	On	02/02/2023	Bond Future			248.15669	248.15669	249.45221	249.45221			0.00	0	4
R202	On	04/05/2023	Bond Future			253.31107	253.31107	254.63596	254.63596			0.00	0	
R202	On	03/08/2023	Bond Future			253.77080	253.77080	255.11870	255.11870			0.00	0	
R202	On	02/11/2023	Bond Future			258.95623	258.95623	260.33144	260.33144			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,66</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,66</b>
R2023	On	03/11/2022	Bond Future			7.38423	101.57350	7.50406	101.53699		0.40	8,836,894.50	87	23,7
<b>Total R2023 Future</b>												<b>8,836,894.50</b>	<b>87</b>	<b>23,77</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			383.37000	0.38337	346,860	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			380.31000	0.38031	343,800	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			377.24000	0.37724	340,730	0.22	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>8,836,894.50</b>	<b>87</b>	<b>23,77</b>
R2030	On	03/11/2022	Bond Future			10.95107	87.66860	10.84590	88.13729		9.20	125,892,109.60	1,436	62,48
R2030	On	02/02/2023	Bond Future			11.11907	85.27872	11.00825	85.75723		9.80	0.00	0	5,2
R2030	On	04/05/2023	Bond Future			11.26129	87.03387	11.14454	87.52311		9.28	0.00	0	
R2030	On	03/08/2023	Bond Future			11.41077	84.84395	11.28761	85.34377		8.85	0.00	0	
R2030	On	02/11/2023	Bond Future			11.57493	86.55880	11.44515	87.06869		8.18	0.00	0	
<b>Total R2030 Future</b>												<b>125,892,109.60</b>	<b>1,436</b>	<b>67,66</b>
R2030	On	03/11/2022	Bond Future	9.70	Call			3.28000	0.00328	1,010	6.80	0.00	0	5
R2030	On	03/11/2022	Bond Future	9.70	Put			5,328.11000	5.32811	5,794,530	6.80	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
R2030	On	03/11/2022	Bond Future	10.08	Call			78.62000	0.07862	40,800	8.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,592.40000	3.59240	4,023,270	8.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			83.27000	0.08327	43,610	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			320.25000	0.32025	372,400	11.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			3,550.01000	3.55001	3,979,040	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			88.18000	0.08818	46,590	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,507.91000	3.50791	3,935,010	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			148.89000	0.14889	85,390	8.37	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,100.24000	3.10024	3,505,430	8.37	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,482.13000	3.48213	3,065,590	11.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			97.03000	0.09703	71,830	9.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,192.86000	9.19286	9,646,170	9.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			104.08000	0.10408	77,280	9.82	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			9,003.23000	9.00323	9,454,940	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			275.12000	0.27512	213,470	9.43	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,379.41000	6.37941	6,796,270	9.43	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			341.76000	0.34176	268,120	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,833.96000	5.83396	6,238,830	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			64.30000	0.06430	46,780	10.00	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,301.05000	10.30105	10,762,040	10.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			367.70000	0.36770	289,680	9.39	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			5,672.60000	5.67260	6,073,090	9.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			446.94000	0.44694	356,060	9.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,239.28000	5.23928	5,626,910	9.41	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			128.23000	0.12823	96,080	9.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,440.43000	8.44043	8,886,790	9.74	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			495.33000	0.49533	396,960	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,009.63000	5.00963	5,389,770	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			503.76000	0.50376	404,110	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,971.82000	4.97182	5,350,680	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			348.10000	0.34810	273,390	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,793.43000	5.79343	6,197,230	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,431.65000	2.43165	2,147,670	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,777.27000	1.77727	1,971,800	10.19	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			2,931.04000	2.93104	2,618,580	10.39	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,466.30000	1.46630	1,632,350	10.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			487.00000	0.48700	389,900	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,047.56000	5.04756	5,428,970	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,499.31000	3.49931	3,159,820	10.60	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,192.17000	1.19217	1,331,190	10.60	0.00	0	

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			2,332.21000	2.33221	2,054,540	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,849.70000	1.84970	2,050,540	10.15	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,742.17000	5.74217	6,117,010	8.88	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			217.64000	0.21764	176,130	9.13	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,727.45000	9.72745	10,175,180	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			437.67000	0.43767	362,840	8.89	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			7,350.87000	7.35087	7,765,280	8.89	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,057.07000	4.05707	4,366,310	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			487.76000	0.48776	405,950	8.85	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			6,984.58000	6.98458	7,392,010	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			559.45000	0.55945	468,110	8.82	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			6,550.57000	6.55057	6,948,470	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			752.01000	0.75201	637,610	8.88	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			2,272.34000	2.27234	2,474,920	9.80	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,254.86000	1.25486	1,089,450	9.05	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,372.13000	4.37213	4,695,960	9.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,406.27000	1.40627	1,227,610	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,084.84000	4.08484	4,395,420	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,422.22000	1.42222	1,242,220	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			943.58000	0.94358	1,037,090	10.94	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,438.54000	1.43854	1,257,180	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,029.70000	4.02970	4,337,580	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,623.88000	1.62388	1,427,610	9.20	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,736.24000	3.73624	4,029,210	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,089.40000	3.08940	2,802,740	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			894.09000	0.89409	983,000	11.01	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			3,815.45000	3.81545	3,496,610	10.07	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,845.12000	1.84512	2,015,520	10.07	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,005.35000	5.00535	4,645,230	10.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,342.30000	1.34230	1,471,420	10.49	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			6,410.71000	6.41071	6,014,980	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			6,631.28000	6.63128	6,230,950	11.01	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,632.95000	1.63295	1,445,150	8.60	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			4,280.95000	4.28095	4,592,970	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,009.16000	3.00916	2,736,970	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,755.50000	2.75550	2,983,130	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,032.21000	3.03221	2,758,880	9.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,737.98000	2.73798	2,964,470	9.15	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,267.49000	1.26749	1,109,490	8.47	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			4,982.01000	4.98201	5,323,830	8.47	0.00	0	

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			6,336.82000	6.33682	5,951,150	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,234.42000	1.23442	1,348,570	10.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			7,237.91000	7.23791	6,833,370	10.57	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			1,015.63000	1.01563	1,110,910	10.57	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			2,986.20000	2.98620	2,715,150	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,773.13000	2.77313	3,001,900	9.13	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			4,354.53000	4.35453	4,666,520	7.90	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,810.36000	1.81036	1,614,770	7.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			4,403.32000	4.40332	4,717,620	7.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,826.68000	1.82668	1,629,940	7.89	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			4,378.70000	4.37870	4,691,850	7.89	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,843.43000	1.84343	1,645,530	7.90	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>125,892,109.60</b>	<b>1,436</b>	<b>89,14</b>
R2032	On	03/11/2022	Bond Future			11.40777	82.94759	11.31297	83.42081		11.19	718,657,919.76	8,664	161,7
R2032	On	02/02/2023	Bond Future			11.57261	84.47619	11.47333	84.95929		11.67	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.71033	82.04999	11.60642	82.54383		11.71	0.00	0	
R2032	On	03/08/2023	Bond Future			11.84819	83.76418	11.73950	84.26868		10.80	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			12.00794	81.29752	11.89417	81.81222		10.48	0.00	0	
<b>Total R2032 Future</b>												<b>718,657,919.76</b>	<b>8,664</b>	<b>164,3</b>
R2032	On	03/11/2022	Bond Future	9.31	Call			0.01000	0.00001	0,000	8.86	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			10,905.20000	10.90520	11,378,410	8.86	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			0.02000	0.00002	0,000	8.83	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			10,610.54000	10.61054	11,083,740	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			0.03000	0.00003	0,010	8.78	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			7,393.19000	7.39319	7,865,670	8.52	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			5.37000	0.00537	1,990	8.79	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,338.88000	6.33888	6,808,720	8.79	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			8.37000	0.00837	3,300	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			6,066.04000	6.06604	6,534,190	8.93	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			5,795.62000	5.79562	6,261,470	9.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			81.26000	0.08126	44,370	9.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,346.43000	4.34643	4,782,760	9.86	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			116.63000	0.11663	66,980	10.05	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			4,007.77000	4.00777	4,431,340	10.05	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			1.05000	0.00105	0,310	8.52	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			3,545.80000	3.54580	3,947,190	10.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			193.53000	0.19353	119,220	10.34	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			3,501.21000	3.50121	3,900,120	10.34	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	11.45	Call			1,730.68000	1.73068	1,415,100	12.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			1,047.83000	1.04783	1,205,470	12.26	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			12.67000	0.01267	5,300	9.07	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			10,024.87000	10.02487	10,498,070	8.78	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,050.05000	2.05005	1,708,750	12.49	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			873.64000	0.87364	1,005,560	12.49	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			4,947.92000	4.94792	4,499,050	14.04	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			194.21000	0.19421	218,560	14.04	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			185.30000	0.18530	113,470	10.31	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			62.22000	0.06222	45,840	11.01	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			11,599.40000	11.59940	12,066,120	11.01	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			88.18000	0.08818	66,000	10.97	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			10,701.61000	10.70161	11,162,530	10.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			217.64000	0.21764	169,920	10.87	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			8,296.21000	8.29621	8,731,590	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			336.50000	0.33650	268,290	10.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,100.29000	7.10029	7,515,180	10.81	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			373.36000	0.37336	299,200	10.80	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			6,812.40000	6.81240	7,221,340	10.80	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			503.78000	0.50378	410,320	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,084.43000	6.08443	6,474,070	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			513.16000	0.51316	418,380	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,040.53000	6.04053	6,428,850	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			522.66000	0.52266	426,560	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,996.79000	5.99679	6,383,790	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			624.72000	0.62472	514,920	10.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,568.77000	5.56877	5,942,070	10.97	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			829.23000	0.82923	694,280	11.08	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			4,881.85000	4.88185	5,230,000	11.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,033.64000	3.03364	2,731,980	12.21	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,984.19000	1.98419	2,165,630	12.21	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,482.98000	3.48298	3,160,170	12.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,717.47000	1.71747	1,877,760	12.41	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			6,617.98000	6.61798	6,202,990	13.56	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			685.32000	0.68532	753,430	13.56	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			5,133.26000	5.13326	5,452,780	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,533.99000	1.53399	1,358,350	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,100.01000	5.10001	5,418,210	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,670.27000	3.67027	3,923,380	11.84	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,909.62000	8.90962	8,482,020	14.01	0.00	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		791.96000	0.79196	858,200	14.01	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,132.54000	1.13254	990,060	11.16	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		6,024.80000	6.02480	6,376,160	11.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,516.73000	1.51673	1,342,410	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,551.37000	1.55137	1,374,410	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		5,066.92000	5.06692	5,383,800	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		2,531.72000	2.53172	2,290,990	11.84	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		3,461.33000	3.46133	3,187,170	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,412.41000	3.41241	3,642,750	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,486.92000	3.48692	3,211,650	11.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,391.45000	3.39145	3,620,680	11.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,512.60000	3.51260	3,236,210	11.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,370.61000	3.37061	3,598,720	11.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,853.55000	3.85355	3,563,000	11.18	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		3,110.02000	3.11002	3,323,970	11.18	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		5,346.55000	5.34655	5,656,000	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,272.58000	2.27258	2,066,230	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		5,317.68000	5.31768	5,626,030	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,234.98000	2.23498	2,030,840	10.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		5,375.53000	5.37553	5,686,090	10.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,253.74000	2.25374	2,048,490	10.26	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>718,657,919.76</b>	<b>8,664</b>	<b>188,75</b>
R2035	On	03/11/2022	Bond Future			11.69985	83.47375	11.62547	83.89025	12.67	37,145,818.75	445	61,20
R2035	On	02/02/2023	Bond Future			11.86039	85.01206	11.78266	85.43743	13.30	0.00	0	106,30
R2035	On	04/05/2023	Bond Future			11.98846	82.25369	11.90744	82.68864	13.46	0.00	0	
R2035	On	03/08/2023	Bond Future			12.11822	83.97185	12.03380	84.41618	12.52	0.00	0	
R2035	On	02/11/2023	Bond Future			12.26931	81.16450	12.18133	81.61782	12.37	0.00	0	
<b>Total R2035 Future</b>											<b>37,145,818.75</b>	<b>445</b>	<b>167,50</b>
R2035	On	03/11/2022	Bond Future	9.82	Call		0.51000	0.00051	0,180	11.39	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		11,110.53000	11.11053	11,526,700	11.39	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		9.96000	0.00996	4,750	11.41	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		7,968.63000	7.96863	8,379,920	11.41	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		44.96000	0.04496	25,360	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,282.43000	3.28243	3,581,060	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		155.72000	0.15572	166,410	15.01	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		268.08000	0.26808	184,590	12.26	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		3,953.47000	3.95347	4,286,480	12.26	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		330.36000	0.33036	232,800	12.35	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			3,657.82000	3.65782	3,976,760	12.35	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			428.92000	0.42892	311,050	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,296.44000	6.29644	6,693,340	11.71	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			442.54000	0.44254	322,030	12.49	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,237.07000	3.23707	3,533,060	12.49	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			456.47000	0.45647	333,280	12.51	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,192.07000	3.19207	3,485,380	12.51	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,787.43000	5.78743	5,381,620	15.01	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			115.82000	0.11582	91,510	12.13	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			11,531.56000	11.53156	11,932,620	12.13	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Call			532.96000	0.53296	449,890	12.29	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			7,170.56000	7.17056	7,512,860	12.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			96.30000	0.09630	75,500	12.13	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			12,042.92000	12.04292	12,447,490	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			105.70000	0.10570	83,200	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,786.36000	11.78636	12,189,230	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			808.20000	0.80820	695,670	12.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			6,049.70000	6.04970	6,362,540	12.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			275.71000	0.27571	225,980	12.14	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			9,035.69000	9.03569	9,411,330	12.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			492.90000	0.49290	414,550	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,376.53000	7.37653	7,723,550	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,100.96000	1.10096	961,510	12.72	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,212.60000	5.21260	5,498,520	12.72	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			553.71000	0.55371	468,240	12.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,068.66000	7.06866	7,408,560	12.31	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			794.51000	0.79451	683,340	12.50	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,096.06000	6.09606	6,410,260	12.50	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			8,081.30000	8.08130	7,702,860	15.77	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			705.70000	0.70570	752,630	15.77	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			822.04000	0.82204	708,140	12.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,003.55000	6.00355	6,315,020	12.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,083.66000	1.08366	945,690	12.70	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			5,254.25000	5.25425	5,541,650	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,289.75000	3.28975	3,022,340	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,432.02000	2.43202	2,589,980	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,417.69000	3.41769	3,145,190	13.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,343.97000	2.34397	2,496,840	13.99	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			9,300.04000	9.30004	9,652,430	12.49	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			876.89000	0.87689	777,690	12.57	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	Op Interr
R2035	On	04/05/2023	Bond Future	10.60	Put		8,381.35000	8.38135	8,717,100	12.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,783.93000	5.78393	6,053,140	13.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,860.30000	1.86030	1,693,390	13.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,746.42000	5.74642	6,014,460	13.13	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		308.04000	0.30804	264,500	12.51	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,563.92000	12.56392	12,955,330	12.51	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		686.57000	0.68657	604,010	12.49	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,453.18000	2.45318	2,587,760	14.72	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,931.42000	7.93142	7,579,620	15.65	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,469.01000	1.46901	1,552,160	15.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,779.91000	1.77991	1,617,710	13.08	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,896.85000	5.89685	6,169,600	13.08	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,840.19000	1.84019	1,674,450	13.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,880.78000	1.88078	1,712,690	13.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,709.33000	5.70933	5,976,190	13.14	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,354.46000	5.35446	5,054,090	14.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,879.90000	3.87990	3,636,260	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,111.82000	4.11182	4,312,510	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,908.16000	3.90816	3,663,550	12.79	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,087.05000	4.08705	4,286,770	12.79	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,851.73000	3.85173	3,609,050	12.77	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,136.73000	4.13673	4,338,380	12.77	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,628.10000	6.62810	6,901,950	12.08	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,513.59000	2.51359	2,333,160	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,593.32000	6.59332	6,866,210	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,534.42000	2.53442	2,353,040	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,558.68000	6.55868	6,830,620	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,492.86000	2.49286	2,313,390	12.08	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>37,145,818.75</b>	<b>445</b>	<b>180,68</b>
R2037	On	03/11/2022	Bond Future			11.83972	79.56201	11.75509	80.04012	13.50	0.00	0	64,97
R2037	On	02/02/2023	Bond Future			11.98901	76.77236	11.90080	77.26040	14.97	0.00	0	76,24
R2037	On	04/05/2023	Bond Future			12.11744	78.35328	12.02566	78.85210	14.43	0.00	0	
R2037	On	03/08/2023	Bond Future			12.25008	75.73200	12.15453	76.24160	14.17	0.00	0	
R2037	On	02/11/2023	Bond Future			12.38905	77.26260	12.28975	77.78247	13.29	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>141,21</b>
R2037	On	03/11/2022	Bond Future	11.30	Call		480.73000	0.48073	341,260	13.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,128.68000	3.12868	3,467,320	13.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		495.64000	0.49564	353,110	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/11/2022	Bond Future	11.31	Put		3,083.98000	3.08398	3,419,560	13.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		510.85000	0.51085	365,250	13.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,039.65000	3.03965	3,372,160	13.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		911.05000	0.91105	776,030	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,986.05000	5.98605	6,339,070	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		926.39000	0.92639	789,770	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,940.35000	5.94035	6,291,770	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		941.89000	0.94189	803,680	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,894.88000	5.89488	6,244,710	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,021.92000	1.02192	875,630	14.37	0.00	0	63
R2037	On	02/02/2023	Bond Future	11.10	Put		5,671.04000	5.67104	6,012,790	14.37	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		3,104.64000	3.10464	2,814,590	15.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		2,721.39000	2.72139	2,919,380	15.74	0.00	0	63
R2037	On	04/05/2023	Bond Future	11.03	Put		7,066.54000	7.06654	7,416,400	13.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,938.14000	5.93814	6,252,710	13.88	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,838.73000	1.83873	1,653,140	13.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,899.44000	5.89944	6,212,670	13.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,859.35000	1.85935	1,672,400	13.90	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,861.16000	5.86116	6,173,030	13.90	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		1,330.77000	1.33077	1,181,810	13.63	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Call		2,947.89000	2.94789	2,699,220	14.47	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		4,307.13000	4.30713	4,557,280	14.47	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		9,619.95000	9.61995	9,194,220	17.18	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		1,094.60000	1.09460	1,167,690	17.18	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call		1,818.47000	1.81847	1,634,220	13.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,033.72000	4.03372	3,754,180	14.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		4,219.14000	4.21914	4,449,200	14.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,062.48000	4.06248	3,781,860	14.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		4,194.13000	4.19413	4,423,110	14.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,091.05000	4.09105	3,809,340	14.64	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		4,168.99000	4.16899	4,396,880	14.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		6,565.98000	6.56598	6,876,440	12.90	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,591.76000	2.59176	2,384,560	12.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		6,636.54000	6.63654	6,949,210	12.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,613.33000	2.61333	2,405,020	12.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		6,601.34000	6.60134	6,912,900	12.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,634.68000	2.63468	2,425,270	12.90	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>143,65</b>

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		11.90722	81.32637	11.83780	81.74647		14.27	689,322,312.12	8,476	60,84
R2040	On	02/02/2023	Bond Future		12.05165	78.31891	11.97930	78.74788		15.85	91,711,443.61	1,171	64,66
R2040	On	04/05/2023	Bond Future		12.17572	79.93189	12.10047	80.37047		15.28	0.00	0	
R2040	On	03/08/2023	Bond Future		12.30362	77.09320	12.22533	77.54129		15.05	0.00	0	
R2040	On	02/11/2023	Bond Future		12.43698	78.65129	12.35568	79.10839		14.13	0.00	0	
<b>Total R2040 Future</b>											<b>781,033,755.73</b>	<b>9,647</b>	<b>125,53</b>
R2040	On	03/11/2022	Bond Future	10.10	Call		0.88000	0.00088	0,340	12.81	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		11,775.97000	11.77597	12,195,530	12.81	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		18.54000	0.01854	9,670	12.90	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		8,141.42000	8.14142	8,552,650	12.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		32.45000	0.03245	17,980	13.02	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put		3,791.28000	3.79128	4,099,010	13.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,249.67000	3.24967	3,527,230	14.11	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		54.30000	0.05430	31,800	13.15	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		6,779.13000	6.77913	7,176,730	13.15	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		294.19000	0.29419	206,640	13.74	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		4,324.96000	4.32496	4,657,510	13.74	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		413.49000	0.41349	301,120	13.91	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		418.45000	0.41845	450,800	16.18	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		547.59000	0.54759	410,690	14.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,344.52000	3.34452	3,627,720	14.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		564.10000	0.56410	424,390	14.09	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,296.89000	3.29689	3,577,280	14.09	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		580.95000	0.58095	438,410	14.11	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		7,451.95000	7.45195	7,857,580	13.02	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		747.90000	0.74790	579,300	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		2,843.55000	2.84355	3,095,050	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		2,186.06000	2.18606	1,880,130	15.21	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		1,209.97000	1.20997	1,324,140	15.21	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		4,398.24000	4.39824	4,010,490	16.18	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		159.28000	0.15928	128,710	14.45	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,137.19000	12.13719	12,535,590	14.45	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		170.15000	0.17015	137,860	14.45	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		11,925.79000	11.92579	12,322,470	14.45	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		700.89000	0.70089	602,450	14.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,363.13000	7.36313	7,693,660	14.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		740.14000	0.74014	637,730	14.72	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		7,199.83000	7.19983	7,526,390	14.72	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		943.43000	0.94343	821,720	14.88	0.00	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			6,467.69000	6.46769	6,774,950	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			959.26000	0.95926	836,130	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			6,417.31000	6.41731	6,723,150	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			975.27000	0.97527	850,710	14.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			6,367.20000	6.36720	6,671,610	14.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call			1,092.11000	1.09211	957,430	14.99	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put			6,023.43000	6.02343	6,317,720	14.99	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			3,363.13000	3.36313	3,097,940	16.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			2,825.95000	2.82595	2,989,730	16.40	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call			3,946.76000	3.94676	3,660,020	16.70	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			2,418.31000	2.41831	2,560,540	16.70	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			4,053.57000	4.05357	3,763,220	16.75	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			2,352.27000	2.35227	2,490,890	16.75	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			13,136.29000	13.13629	13,522,000	14.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put			9,611.11000	9.61111	9,953,260	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,154.04000	1.15404	1,037,780	14.34	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put			8,576.80000	8.57680	8,899,120	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,071.35000	2.07135	1,898,460	14.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			6,284.63000	6.28463	6,550,320	14.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			413.96000	0.41396	361,090	14.19	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put			6,243.60000	6.24360	6,508,090	14.85	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,116.75000	2.11675	1,941,460	14.86	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			6,203.02000	6.20302	6,466,310	14.86	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			2,232.49000	2.23249	2,051,190	14.93	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			6,002.58000	6.00258	6,259,860	14.93	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			891.54000	0.89154	795,110	14.18	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call			6,301.22000	6.30122	5,985,080	16.81	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			2,478.17000	2.47817	2,600,610	16.81	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			8,866.91000	8.86691	8,506,570	17.80	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			1,559.82000	1.55982	1,638,060	17.80	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call			2,093.87000	2.09387	1,919,780	14.85	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			4,350.18000	4.35018	4,097,590	15.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			4,438.40000	4.43840	4,633,900	15.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			4,380.93000	4.38093	4,127,370	15.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			4,411.59000	4.41159	4,606,120	15.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			4,411.76000	4.41176	4,157,250	15.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,384.92000	4.38492	4,578,500	15.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,256.75000	7.25675	7,527,970	13.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,748.87000	2.74887	2,564,930	13.72	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,334.58000	7.33458	7,607,740	13.72	0.00	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	02/11/2023	Bond Future	11.59	Call		2,771.68000	2.77168	2,586,770	13.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		7,295.58000	7.29558	7,567,770	13.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		2,794.58000	2.79458	2,608,700	13.74	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>781,033,755.73</b>	<b>9,647</b>	<b>136,95</b>
R2044	On	03/11/2022	Bond Future			11.89840	78.16094	11.81364	78.68162	15.10	64,326,453.62	823	73,70
R2044	On	02/02/2023	Bond Future			12.03493	75.22031	11.94669	75.75171	16.80	0.00	0	31,70
R2044	On	04/05/2023	Bond Future			12.15176	76.76957	12.06010	77.31264	16.22	0.00	0	
R2044	On	03/08/2023	Bond Future			12.27187	73.99008	12.17661	74.54481	16.00	0.00	0	
R2044	On	02/11/2023	Bond Future			12.39674	75.48547	12.29790	76.05136	15.03	0.00	0	
<b>Total R2044 Future</b>											<b>64,326,453.62</b>	<b>823</b>	<b>105,42</b>
R2044	On	03/11/2022	Bond Future	10.10	Call		0.98000	0.00098	0,340	13.56	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put		11,954.46000	11.95446	12,474,500	13.56	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		20.87000	0.02087	10,140	13.66	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put		8,184.30000	8.18430	8,694,250	13.66	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call		60.83000	0.06083	33,520	13.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,289.85000	3.28985	3,644,960	14.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		612.73000	0.61273	443,750	14.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,242.13000	3.24213	3,593,830	14.91	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put		6,782.04000	6.78204	7,275,410	13.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		630.72000	0.63072	458,310	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,194.77000	3.19477	3,543,040	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		451.30000	0.45130	315,330	14.72	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put		3,739.17000	3.73917	4,123,880	14.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		595.01000	0.59501	429,440	14.89	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,077.30000	1.07730	920,590	15.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		6,242.79000	6.24279	6,617,480	15.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,094.83000	1.09483	936,340	15.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		6,192.72000	6.19272	6,565,630	15.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,112.40000	1.11240	952,140	15.86	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		6,142.78000	6.14278	6,513,920	15.86	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		0.00000	0.00000	1,017,490	15.91	1,322,737.00	1,300	1,30
R2044	On	02/02/2023	Bond Future	11.20	Put		0.00000	0.00000	6,310,190	15.91	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call		0.00000	0.00000	2,670,120	17.07	3,471,156.00	1,300	1,30
R2044	On	02/02/2023	Bond Future	11.90	Put		0.00000	0.00000	3,485,260	17.07	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,290.44000	3.29044	2,976,670	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,968.64000	2.96864	3,186,270	17.25	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	11.41	Put		6,247.59000	6.24759	6,576,530	15.75	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,221.27000	2.22127	2,005,660	15.76	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.42	Put		6,206.19000	6.20619	6,533,650	15.76		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,165.01000	6.16501	6,490,990	15.77		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,082.95000	3.08295	2,819,020	16.22		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,970.48000	4.97048	5,249,620	16.22		0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		3,831.19000	3.83119	3,532,410	16.60		0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		4,190.90000	4.19090	4,435,190	16.60		0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,197.63000	2.19763	1,983,500	15.75		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,245.04000	2.24504	2,027,950	15.77		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,421.97000	4.42197	4,114,130	16.21		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,519.41000	4.51941	4,766,300	16.21		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,452.99000	4.45299	4,143,960	16.23		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,491.74000	4.49174	4,737,440	16.23		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,390.76000	4.39076	4,084,110	16.20		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,546.97000	4.54697	4,795,050	16.20		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,390.44000	7.39044	7,729,270	14.57		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,884.33000	2.88433	2,656,050	14.58		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,350.64000	7.35064	7,688,250	14.58		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,907.90000	2.90790	2,678,420	14.59		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,310.71000	7.31071	7,647,120	14.59		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,860.54000	2.86054	2,633,480	14.57		0.00	0	
<b>Total R2044 Option</b>											<b>4,793,893.00</b>	<b>2,600</b>	<b>18,63</b>	
<b>Total For R2044</b>											<b>69,120,346.62</b>	<b>3,423</b>	<b>124,05</b>	
R2048	On	03/11/2022	Bond Future			11.81987	77.08599	11.73504	77.62056	15.65		16,958,917.80	220	248,80
R2048	On	02/02/2023	Bond Future			11.94898	78.54343	11.86071	79.08896	16.48		0.00	0	
R2048	On	04/05/2023	Bond Future			12.05897	75.69656	11.96730	76.25409	16.83		0.00	0	
R2048	On	03/08/2023	Bond Future			12.17256	77.24021	12.07733	77.80973	15.72		0.00	0	
R2048	On	02/11/2023	Bond Future			12.29253	74.37973	12.19371	74.96067	15.62		0.00	0	
<b>Total R2048 Future</b>											<b>16,958,917.80</b>	<b>220</b>	<b>248,80</b>	
R2048	On	03/11/2022	Bond Future	10.00	Call			0.77000	0.00077	0,260	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		12,580.53000	12.58053	13,114,590	14.07		0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		30.34000	0.03034	15,300	14.16		0.00	0	95
R2048	On	03/11/2022	Bond Future	10.60	Put		7,876.29000	7.87629	8,395,820	14.16		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		51.88000	0.05188	27,880	14.30		0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,150.92000	7.15092	7,661,490	14.30		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		607.81000	0.60781	437,560	15.30		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,322.36000	3.32236	3,686,680	15.30		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		2,265.44000	2.26544	1,891,540	16.48		0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		1,232.01000	1.23201	1,392,680	16.48		0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		416.76000	0.41676	286,960	15.07		0.00	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
R2048	On	03/11/2022	Bond Future	11.20	Put		3,948.07000	3.94807	4,352,840	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		572.35000	0.57235	409,130	15.26	0.00	0	95
R2048	On	03/11/2022	Bond Future	11.30	Put		3,422.00000	3.42200	3,793,350	15.26	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		589.90000	0.58990	423,180	15.28	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,371.95000	3.37195	3,739,800	15.28	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,215.02000	1.21502	1,044,330	15.83	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		6,222.99000	6.22299	6,597,830	15.83	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,138.67000	1.13867	975,440	15.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,426.06000	6.42606	6,808,360	15.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,157.39000	1.15739	992,310	15.78	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,374.76000	6.37476	6,755,210	15.78	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,176.46000	1.17646	1,009,510	15.80	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,323.93000	6.32393	6,702,510	15.80	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		321.98000	0.32198	258,970	15.06	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		10,474.17000	10.47417	10,956,690	15.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,294.86000	2.29486	2,071,180	16.26	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,250.04000	6.25004	6,583,890	16.26	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,245.65000	2.24565	2,025,050	16.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,335.10000	6.33510	6,672,030	16.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,270.18000	2.27018	2,048,040	16.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,292.45000	6.29245	6,627,840	16.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,750.73000	4.75073	4,428,510	16.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,554.47000	4.55447	4,801,770	16.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,685.72000	4.68572	4,365,890	16.17	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,609.49000	4.60949	4,859,180	16.17	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,718.19000	4.71819	4,397,160	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,581.90000	4.58190	4,830,390	16.18	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,001.48000	3.00148	2,763,550	15.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,385.97000	7.38597	7,728,980	15.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,954.05000	2.95405	2,718,590	15.07	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,469.83000	7.46983	7,815,310	15.07	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		2,977.72000	2.97772	2,741,020	15.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,427.81000	7.42781	7,772,050	15.08	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>16,958,917.80</b>	<b>220</b>	<b>256,10</b>
R209	On	03/11/2022	Bond Future			11.69472	64.25816	11.60497	64.69642	14.28	0.00	0	19,15
R209	On	02/02/2023	Bond Future			11.83363	65.44237	11.74038	65.88957	15.04	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.94969	63.63402	11.85290	64.09101	15.20	0.00	0	1,25
R209	On	03/08/2023	Bond Future			12.06437	64.96339	11.96398	65.43022	14.19	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023	Bond Future			12.19431	63.12516	12.09016	63.60140		13.97	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,47</b>
R209	On	03/11/2022	Bond Future	9.25	Call			0.01000	0.00001	0,000	12.89	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			13,190.12000	13.19012	13,628,370	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			0.05000	0.00005	0,010	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			11,620.65000	11.62065	12,058,870	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			1.55000	0.00155	0,550	12.82	0.00	0	7,75
R209	On	03/11/2022	Bond Future	10.00	Put			8,611.88000	8.61188	9,049,140	12.82	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call			1,038.52000	1.03852	809,580	14.75	0.00	0	1,30
R209	On	03/11/2022	Bond Future	11.50	Put			1,556.55000	1.55655	1,765,870	14.75	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			2,495.28000	2.49528	2,143,070	15.70	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			597.82000	0.59782	683,870	15.70	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.01	Call			264.89000	0.26489	175,070	13.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,281.12000	3.28112	3,629,560	13.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			274.23000	0.27423	182,020	13.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,238.13000	3.23813	3,584,180	13.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			283.82000	0.28382	189,190	13.88	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,195.44000	3.19544	3,539,070	13.88	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			29.31000	0.02931	14,770	13.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,792.28000	5.79228	6,216,000	13.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call			177.52000	0.17752	111,670	13.67	0.00	0	1,30
R209	On	03/11/2022	Bond Future	10.90	Put			3,773.22000	3.77322	4,145,630	13.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			255.78000	0.25578	168,320	13.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,324.40000	3.32440	3,675,200	13.83	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.79	Call			651.01000	0.65101	543,370	14.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,473.67000	5.47367	5,813,230	14.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			662.49000	0.66249	553,480	14.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,431.79000	5.43179	5,769,980	14.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			639.66000	0.63966	533,400	14.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			5,515.75000	5.51575	5,856,690	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,532.65000	1.53265	1,367,390	14.70	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			5,200.34000	5.20034	5,492,070	14.70	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			4,949.10000	4.94910	4,628,480	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			1,980.26000	1.98026	2,116,630	16.67	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.00	Call			1,348.74000	1.34874	1,197,020	14.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			5,584.50000	5.58450	5,889,770	14.56	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.09	Call			1,498.32000	1.49832	1,335,520	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			5,268.80000	5.26880	5,562,990	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			1,515.43000	1.51543	1,351,400	14.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future	11.10	Put		5,234.48000	5.23448	5,527,440	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		360.73000	0.36073	304,780	14.12	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		10,079.74000	10.07974	10,480,780	14.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,433.33000	3.43333	3,178,250	14.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,545.56000	3.54556	3,757,310	14.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,458.21000	3.45821	3,202,110	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,523.61000	3.52361	3,734,340	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,408.77000	3.40877	3,154,710	14.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,567.89000	3.56789	3,780,660	14.40	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,204.75000	2.20475	2,017,180	13.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,789.09000	5.78909	6,077,760	13.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,223.19000	2.22319	2,034,610	13.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,757.91000	5.75791	6,045,570	13.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,186.39000	2.18639	1,999,840	13.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,820.40000	5.82040	6,110,090	13.56	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>58,60</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>81,07</b>
R210	On	03/11/2022	Bond Future			227.60627	227.60627	229.06111	229.06111		0.00	0	40
R210	On	02/02/2023	Bond Future			231.85658	231.85658	233.34171	233.34171		0.00	0	30
R210	On	04/05/2023	Bond Future			233.56259	233.56259	235.07841	235.07841		0.00	0	
R210	On	03/08/2023	Bond Future			238.48846	238.48846	240.03712	240.03712		0.00	0	
R210	On	02/11/2023	Bond Future			240.13949	240.13949	241.71344	241.71344		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>70</b>
R213	On	03/11/2022	Bond Future			11.29087	78.56488	11.19610	78.99176	10.57	10,527,693.92	134	33,60
R213	On	02/02/2023	Bond Future			11.46191	80.01270	11.36247	80.44855	10.90	0.00	0	
R213	On	04/05/2023	Bond Future			11.59716	78.10308	11.49300	78.54865	10.84	0.00	0	
R213	On	03/08/2023	Bond Future			11.73536	79.73404	11.62621	80.18926	9.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.90131	77.79285	11.78687	78.25723	9.65	0.00	0	
<b>Total R213 Future</b>											<b>10,527,693.92</b>	<b>134</b>	<b>33,60</b>
R213	On	03/11/2022	Bond Future	9.13	Call		0.00000	0.00000	0,000	7.84	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		10,104.86000	10.10486	10,531,740	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		0.00000	0.00000	0,000	7.78	0.00	0	40
R213	On	03/11/2022	Bond Future	9.19	Put		9,788.59000	9.78859	10,215,470	7.78	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		0.28000	0.00028	0,060	7.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		3,895.71000	3.89571	4,300,570	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		3,761.83000	3.76183	4,162,360	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		0.76000	0.00076	0,200	7.02	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,756.77000	5.75677	6,183,090	7.02	0.00	0	20

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	03/11/2022	Bond Future	10.19	Call			9.16000	0.00916	3,530	7.73	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,733.19000	4.73319	5,154,440	7.73	0.00	0	4
R213	On	03/11/2022	Bond Future	10.37	Call			43.31000	0.04331	21,290	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,453.44000	6.45344	6,880,100	7.15	0.00	0	4
R213	On	03/11/2022	Bond Future	10.38	Call			46.53000	0.04653	23,130	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,850.85000	3.85085	4,254,330	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			49.97000	0.04997	25,110	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,806.25000	3.80625	4,208,270	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			53.56000	0.05356	27,210	8.55	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			58.09000	0.05809	43,010	10.66	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			10,572.98000	10.57298	10,993,750	10.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			279.66000	0.27966	221,940	10.24	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,533.39000	6.53339	6,911,520	10.24	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			409.84000	0.40984	331,980	10.33	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,699.23000	5.69923	6,057,220	10.33	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			417.44000	0.41744	338,480	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,658.98000	5.65898	6,015,870	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			425.03000	0.42503	344,970	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,618.76000	5.61876	5,974,550	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			525.04000	0.52504	431,030	10.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,147.78000	5.14778	5,489,620	10.39	0.00	0	4
R213	On	02/02/2023	Bond Future	10.43	Call			600.62000	0.60062	496,680	10.43	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			4,845.48000	4.84548	5,177,390	10.43	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,533.89000	4.53389	4,192,710	12.31	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			959.58000	0.95958	1,054,250	12.31	0.00	0	9
R213	On	04/05/2023	Bond Future	10.73	Put			4,627.92000	4.62792	4,922,700	10.42	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,275.49000	1.27549	1,123,550	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,596.64000	4.59664	4,890,270	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,289.85000	1.28985	1,136,730	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,565.71000	4.56571	4,858,160	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,261.46000	1.26146	1,110,670	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			3,024.29000	3.02429	2,780,450	10.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			3,092.19000	3.09219	3,303,570	10.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			3,047.31000	3.04731	2,802,440	10.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			3,073.31000	3.07331	3,283,660	10.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			3,070.09000	3.07009	2,824,210	10.33	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			3,054.23000	3.05423	3,263,570	10.33	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,689.07000	4.68907	4,970,470	9.37	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,920.07000	1.92007	1,739,130	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,740.93000	4.74093	5,024,370	9.36	0.00	0	

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	02/11/2023	Bond Future	11.12	Call			1,936.86000	1.93686	1,754,890	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,715.10000	4.71510	4,997,510	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,953.42000	1.95342	1,770,440	9.37	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>10,527,693.92</b>	<b>134</b>	<b>38,91</b>
R214	On	03/11/2022	Bond Future			11.82209	61.69510	11.74246	62.09814		15.62	0.00	0	24,71
R214	On	02/02/2023	Bond Future			11.95649	62.83205	11.87374	63.24340		16.47	0.00	0	64,56
R214	On	04/05/2023	Bond Future			12.06312	60.82352	11.97737	61.24394		16.74	0.00	0	
R214	On	03/08/2023	Bond Future			12.16995	62.09398	12.08112	62.52342		15.64	0.00	0	
R214	On	02/11/2023	Bond Future			12.29262	60.04993	12.20058	60.48804		15.50	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>89,27</b>
R214	On	03/11/2022	Bond Future	11.34	Call			503.74000	0.50374	369,420	15.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,607.03000	2.60703	2,875,750	15.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			518.59000	0.51859	381,560	15.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,568.25000	2.56825	2,834,260	15.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			533.80000	0.53380	394,040	15.35	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,529.89000	2.52989	2,793,170	15.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			907.89000	0.90789	783,510	15.76	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,144.65000	5.14465	5,431,620	15.76	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			922.85000	0.92285	797,060	15.78	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,104.09000	5.10409	5,389,650	15.78	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			937.84000	0.93784	810,650	15.79	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,063.62000	5.06362	5,347,780	15.79	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			0.00000	0.00000	824,510	15.81	1,319,216.00	1,600	1,60
R214	On	02/02/2023	Bond Future	11.10	Put			0.00000	0.00000	5,306,260	15.81	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			0.00000	0.00000	2,176,620	17.00	3,482,592.00	1,600	1,60
R214	On	02/02/2023	Bond Future	11.80	Put			0.00000	0.00000	2,958,290	17.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,000.62000	5.00062	5,251,190	16.18	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,851.51000	1.85151	1,680,500	16.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,967.02000	4.96702	5,216,430	16.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,871.23000	1.87123	1,699,060	16.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,933.42000	4.93342	5,181,670	16.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,831.72000	1.83172	1,661,870	16.18	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,870.95000	3.87095	3,624,370	16.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,585.76000	3.58576	3,768,620	16.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,897.25000	3.89725	3,649,770	16.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,563.83000	3.56383	3,745,790	16.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,923.84000	3.92384	3,675,460	16.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,542.26000	3.54226	3,723,320	16.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/11/2023	Bond Future	11.47	Put		6,015.24000	6.01524	6,275,670	14.96	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,312.48000	2.31248	2,136,660	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,083.02000	6.08302	6,345,310	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,331.17000	2.33117	2,154,420	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,049.06000	6.04906	6,310,420	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,349.94000	2.34994	2,172,260	14.96	0.00	0	
<b>Total R214 Option</b>											<b>4,801,808.00</b>	<b>3,200</b>	<b>3,200</b>
<b>Total For R214</b>											<b>4,801,808.00</b>	<b>3,200</b>	<b>92,470</b>
<b>Total for Bond</b>											<b>2,157,636,032.34</b>	<b>29,766</b>	<b>1,492,200</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			806.18300	806.18300	810.29100	810.29100			0.00	0	86
GOVI On 02/02/2023 GOVI			821.01700	821.01700	825.23400	825.23400			0.00	0	
GOVI On 04/05/2023 GOVI			837.84900	837.84900	842.17800	842.17800			0.00	0	
GOVI On 03/08/2023 GOVI			855.31600	855.31600	859.74400	859.74400			0.00	0	
GOVI On 02/11/2023 GOVI			872.60900	872.60900	877.12700	877.12700			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>86</b>
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			101,190.00000	10.11900	142,270,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			101,290.00000	10.12900	142,370,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			101,390.00000	10.13900	142,470,000		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			256,060.00000	25.60600	298,230,000		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			255,860.00000	25.58600	298,030,000		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			255,960.00000	25.59600	298,130,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			106,920.00000	10.69200	150,210,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			107,020.00000	10.70200	150,310,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			106,820.00000	10.68200	150,110,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			225,240.00000	22.52400	180,960,000		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			225,140.00000	22.51400	180,860,000		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			225,340.00000	22.53400	181,060,000		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			86,730.00000	8.67300	131,910,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI	885.81	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		86,830.00000	8.68300	132,010,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		86,930.00000	8.69300	132,110,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>86</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>86</b>
AL37	On	03/11/2022	Index Future			817.79900	817.79900	820.29900	820.29900		0.00	0	
AL37	On	02/02/2023	Index Future			832.84700	832.84700	835.42700	835.42700		0.00	0	
AL37	On	04/05/2023	Index Future			849.92200	849.92200	852.57900	852.57900		0.00	0	
AL37	On	03/08/2023	Index Future			867.64000	867.64000	870.36300	870.36300		0.00	0	
AL37	On	02/11/2023	Index Future			885.18300	885.18300	887.96000	887.96000		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			930.78500	930.78500	935.60600	935.60600		0.00	0	
AL7T	On	02/02/2023	Index Future			947.91200	947.91200	952.86100	952.86100		0.00	0	
AL7T	On	04/05/2023	Index Future			967.34500	967.34500	972.42500	972.42500		0.00	0	
AL7T	On	03/08/2023	Index Future			987.51200	987.51200	992.70800	992.70800		0.00	0	
AL7T	On	02/11/2023	Index Future			1,007.47800	1,007.47800	1,012.77900	1,012.77900		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			817.74100	817.74100	821.84800	821.84800		0.00	0	12
ALBI	On	02/02/2023	Index Future			832.78800	832.78800	837.00500	837.00500		0.00	0	
ALBI	On	04/05/2023	Index Future			849.86100	849.86100	854.19000	854.19000		0.00	0	
ALBI	On	03/08/2023	Index Future			867.57800	867.57800	872.00700	872.00700		0.00	0	
ALBI	On	02/11/2023	Index Future			885.12000	885.12000	889.63700	889.63700		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
IGOV	On	03/11/2022	Index Future			319.72900	319.72900	321.98300	321.98300		0.00	0	70
IGOV	On	02/02/2023	Index Future			325.69100	325.69100	328.00000	328.00000		0.00	0	
IGOV	On	04/05/2023	Index Future			332.44500	332.44500	334.81200	334.81200		0.00	0	
IGOV	On	03/08/2023	Index Future			339.45000	339.45000	341.87100	341.87100		0.00	0	
IGOV	On	02/11/2023	Index Future			346.38800	346.38800	348.85800	348.85800		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>82</b>
JIBAR F	On	19/10/2022	Jibar Future			6.59500	93.40500	6.58500	93.41500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 16/11/2022 Jibar Future			6.70000	93.30000	6.78000	93.22000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.47500	92.52500	7.41500	92.58500				0.00	0	6
JIBAR f On 18/01/2023 Jibar Future			7.63000	92.37000	7.55000	92.45000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			8.11000	91.89000	8.03000	91.97000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			8.23500	91.76500	8.13500	91.86500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.65000	91.35000	8.49000	91.51000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.73000	91.27000	8.54500	91.45500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.76500	91.23500	8.59500	91.40500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.78000	91.22000	8.60000	91.40000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.74000	91.26000	8.57000	91.43000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.86500	91.13500	8.70000	91.30000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>2,157,636,032.34</b>	<b>29,766</b>	<b>1,494,30</b>
ABCPI3 On 07/12/2023 Spot Bond			2.64800	329.88762	2.64800	329.74775				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.17042				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	101.80501				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			10.39500	100.10225	10.39500	100.07453				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.32000	86.59512	12.32000	86.56684				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	100.47812				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.07149				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1:On 11/11/2022 Spot Bond					0.00000	100.99037				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1:On 26/09/2023 Spot Bond					0.00000	100.80947				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2:On 30/05/2024 Spot Bond					0.00000	101.78784				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2:On 25/05/2027 Spot Bond					0.00000	102.88946				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2:On 17/10/2024 Spot Bond					0.00000	102.32682				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2:On 17/10/2029 Spot Bond					0.00000	104.60418				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2:On 29/08/2023 Spot Bond					0.00000	100.91307				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2:On 29/08/2025 Spot Bond					0.00000	100.07816				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3:On 29/08/2028 Spot Bond					0.00000	101.34508				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3:On 15/11/2023 Spot Bond					0.00000	100.98724				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>	
ABFN3:On 15/11/2024 Spot Bond					0.00000	101.35726				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3:On 07/02/2024 Spot Bond					0.00000	101.17357				0.00	0	
<b>Total ABFN35 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 ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.52858				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.08718				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>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.26075				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.10290				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	99.74758				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	101.23987				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.26886				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.28962				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	100.04099				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	100.61841				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	100.54878				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.00265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN51 On 30/03/2026 Spot Bond					0.00000	99.78249				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.83244				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.80458				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	100.75390				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	100.77533				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	100.79324				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.01984				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.20907				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.02069				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	102.91955				0.00	0	200,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.65461				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.42510				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	99.99625				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.95054				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.92000	6.92000	6.92000	154.78615				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	48.15686	100.00000	48.03219				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			2.65000	2.65000	2.65000	164.62892				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	218.64184				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			4.85000	4.85000	4.85000	236.84079				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			8.89500	8.89500	8.89500	100.14115				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.31000	9.31000	9.31000	106.89389				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			7.42500	103.97302	7.42500	103.95206				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			9.00000	107.68172	9.00000	107.65597				0.00	0	
<b>Total ABS16 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 ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.72000	107.67357	9.72000	107.64580				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			7.86500	101.92947	7.86500	101.90775				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.76500	97.32694	9.76500	97.30131				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	12.86699	100.00000	12.83820				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			2.77000	329.43144	2.77000	329.29067				0.00	0	
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			12.18500	12.18500	12.18500	100.37843				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.06688				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.06256				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>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.06623				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.06623				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	199.58767				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	202.26897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.05554				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	100.56449				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	100.66287				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	100.87186				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	101.60970				0.00	2,979,800,000	1,489,900,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>2,979,800,000</b>	<b>1,489,900,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>2,979,800,000</b>	<b>1,489,900,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	102.71346				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.34708				0.00	0	8,040,300
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,040,300</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>8,040,300</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.13559				0.00	0	100,000,000
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.95892				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.73899				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.81282				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	105.48920				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.23240				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.27151				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			9.61000	95.64070	9.61000	95.61631				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.33044				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.52677				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	101.77202				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	101.12923				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	100.65866				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			9.42000	101.39696	9.42000	101.37160				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	100.83749				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	100.68879				0.00	0	
<b>Total AHF5B1 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 AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.72895				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.34498				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	101.17678				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	100.62539				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	100.68868				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	100.72881				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.00906				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	100.77396				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	100.84932				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	100.70873				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	100.69368				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	100.74885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.72980				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.51348				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.03899				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			9.58500	105.99572	9.58500	105.96861			38,340,000,000.00	4,000,000,000	3,408,000,000	
<b>Total AIR02 SPOT</b>									<b>18,340,000,000.00</b>	<b>4,000,000,000</b>	<b>3,408,000,000</b>	
<b>Total For AIR02</b>									<b>18,340,000,000.00</b>	<b>4,000,000,000</b>	<b>3,408,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			10.13500	101.74042	10.13500	101.71309			0.00	0	0	
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			13.19000	88.20633	13.19000	88.17572			0.00	0	0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.67000	199.05639	5.67000	198.95589			0.00	0	0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.04463			0.00	0	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.34185			0.00	0	0	
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.04668			0.00	0	0	
<b>Total APF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.18224			0.00	0	0	
<b>Total APF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF16</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
APF18 On 22/08/2025 Spot Bond					0.00000	100.78652				0.00	200,000,000	100,000,000
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For APF18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN02 On 07/12/2033 Spot Bond			5.20000	251.95322	5.20000	251.82919				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			5.81000	217.70075	5.81000	217.59003				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.36000	209.33820	4.36000	209.23982				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			5.22500	115.34985	5.22500	115.29307				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.06967				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	100.07719				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.04354				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	100.84513				0.00	0	128,600,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>128,600,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>128,600,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.70083				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.68678				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.20025				0.00	0	
<b>Total ASN286 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 ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.04411				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.05423				0.00	200,000,000	500,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,000</b>
ASN31 On 20/12/2023 Spot Bond					0.00000	100.64756				0.00	0	800,000,000
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
ASN31 On 31/03/2029 Spot Bond			4.40500	4.40500	4.40500	114.29549				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			5.36500	5.36500	5.36500	103.00906				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.18655				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.22161				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	100.97621				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.57580				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			5.33500	113.82916	5.33500	113.77280				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.05636				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.64978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.19609				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.05091				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.05091				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.50387				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.24778				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.20762				0.00	0	500,000,00
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN37 On 20/12/2024 Spot Bond					0.00000	100.64993				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.17717				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.14675				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.14675				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.22327				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 20/12/2024 Spot Bond					0.00000	100.38791				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.63850				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.06793				0.00	0	129,100,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>129,100,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>129,100,00</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	100.04868				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.07041				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.35472				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.12393				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.01321				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.01582				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.06453				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.37803				0.00	0	
<b>Total ASN458 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 ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.21343				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	101.21648				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	101.22632				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			9.88000	9.88000	9.88000	101.27093				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			11.65000	11.65000	11.65000	99.57234				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	101.10510				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.25041				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.70597				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.19359				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	111.91400				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			11.43500	11.43500	11.43500	99.14048				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.65794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.13910				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.13910				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.06141				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			11.00500	95.79447	11.00500	95.76645				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.18500	95.45984	10.18500	95.43393				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			10.73500	94.35348	10.73500	94.32653				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			10.73500	94.35348	10.73500	94.32653				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			9.31000	101.11379	9.31000	101.08879				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			11.26000	101.42855	11.26000	101.39836				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			11.21000	101.42050	11.21000	101.39044				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			10.71000	101.42668	10.71000	101.39792				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			10.71000	101.42668	10.71000	101.39792				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.88188				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.15465				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.67961				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/07/2023 Spot Bond			11.34500	101.11691	11.34500	101.08659				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			11.43500	100.04009	11.43500	100.47900				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			11.29500	100.78726	11.29500	100.75716				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.55457				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.38066				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.37528				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.04997				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.04443				0.00	0	
<b>Total ASN579 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 ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.21410				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/11/2022 Spot Bond					0.00000	101.17084				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	93.62752				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			9.70500	101.27106	9.70500	101.24499				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 11/04/2023 Spot Bond					0.00000	101.39749				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.38217				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.26088				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.32055				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	100.63801				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	100.20503				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	101.35170				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/03/2023 Spot Bond					0.00000	99.97163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN611: On 06/05/2024 Spot Bond					0.00000	92.69374				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>	
ASN613: On 21/12/2026 Spot Bond					0.00000	100.04425				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>	
ASN614: On 28/02/2024 Spot Bond					0.00000	100.70583				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>	
ASN617: On 11/05/2023 Spot Bond					0.00000	101.16382				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>	
ASN619: On 21/12/2026 Spot Bond					0.00000	100.03797				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>	
ASN624: On 28/02/2024 Spot Bond					0.00000	100.61349				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>	
ASN627: On 02/04/2026 Spot Bond					0.00000	99.88683				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>	
ASN632: On 20/06/2024 Spot Bond					0.00000	100.06832				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>	
ASN633: On 20/06/2026 Spot Bond					0.00000	100.08228				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>	
ASN634: On 05/06/2023 Spot Bond					0.00000	100.42957				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN635: On 06/05/2024 Spot Bond					0.00000	101.30829				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 12/07/2024 Spot Bond					0.00000	100.24494				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 08/07/2026 Spot Bond					0.00000	99.74004				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65 On 31/03/2032 Spot Bond					0.00000	99.94914				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.54591				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.80918				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.94758				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67 On 29/06/2026 Spot Bond					0.00000	99.97707				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.07558				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.08206				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.61513				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 22/06/2026 Spot Bond					0.00000	91.83018				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 31/03/2032 Spot Bond					0.00000	99.94935				0.00	0	
<b>Total ASN685 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 ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.20442				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.29370				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	101.53525				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.36274				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.06045				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.06153				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.52209				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.99727				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.25374				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	100.86319				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.94859				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.22700				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.96265				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	99.95966				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>	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.22544				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>	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.77578				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>	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.39842				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>	
ASN733 On 31/07/2026 Spot Bond					0.00000	101.25742				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>	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.56062				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>	
ASN736 On 31/03/2026 Spot Bond					0.00000	99.94898				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>	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.05503				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>	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.05720				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>	
ASN746 On 25/11/2024 Spot Bond					0.00000	94.43133				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74 On 31/10/2026 Spot Bond					0.00000	101.20191				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.07781				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.06929				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 21/12/2026 Spot Bond			10.43884	10.43884	10.43884	103.01188				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.22715				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79 On 31/01/2024 Spot Bond			10.49000	10.49000	10.49000	101.25315				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.33597				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.19405				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.19565				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 15/03/2023 Spot Bond					0.00000	99.47092				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.02903				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81 On 06/04/2025 Spot Bond					0.00000	99.80150				0.00	0	
<b>Total ASN818 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 ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	99.88870				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.75285				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.20715				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	92.32712				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.74130				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.69779				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.69843				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.65696				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.43910				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.43910				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.33609				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.11590				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN837 On 21/04/2027 Spot Bond					0.00000	101.23504				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.22563				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.22563				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>	
ASN840 On 22/04/2027 Spot Bond					0.00000	101.42781				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN841 On 25/04/2042 Spot Bond					0.00000	101.80866				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN842 On 26/10/2022 Spot Bond					0.00000	101.14564				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN845 On 26/10/2022 Spot Bond					0.00000	101.15436				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN846 On 26/10/2022 Spot Bond					0.00000	101.18053				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.38328				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.37498				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN850 On 20/06/2027 Spot Bond					0.00000	100.05513				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	100.05961				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	100.56069				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	101.43717				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	101.25044				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	103.69091				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	102.63514				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.28272				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.28272				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.22869				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.16843				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.16843				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN868 On 30/09/2027 Spot Bond					0.00000	99.95027				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN870 On 21/06/2027 Spot Bond					0.00000	100.03573				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>	
ASN873 On 27/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN877</b>										<b>0.00</b>	<b>0</b>	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.08329				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>	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.08113				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>	
ASN881 On 02/05/2023 Spot Bond					0.00000	101.17659				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>	
ASN882 On 09/03/2028 Spot Bond					0.00000	100.30199				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>	
ASN883 On 18/04/2029 Spot Bond					0.00000	101.50493				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>	
ASN884 On 29/06/2028 Spot Bond					0.00000	99.97581				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>	
ASN885 On 15/09/2028 Spot Bond					0.00000	100.16978				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN886 On 31/01/2024 Spot Bond			11.88500	103.20436	11.88500	101.49343				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>	
ASN900 On 20/06/2027 Spot Bond					0.00000	100.07896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.83957				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	100.05287				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.41028				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.25554				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.20592				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.19929				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.11892				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.12229				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.14517				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.14732				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.57683				0.00	0	1,000,000.00
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	101.06393				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.95963				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			7.89500	101.12817	7.89500	101.10677				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.53259				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	101.44786				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	101.34690				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	101.57861				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.62813				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	100.64610				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.79500	12.79500	12.79500	98.24081				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.23913				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>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.94650				0.00	0	
<b>Total BAYA77 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 BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.01375				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.35320				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.21596				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.13801				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 31/01/2023 Spot Bond					0.00000	99.94148				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.93884				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.97643				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.07504				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.56571				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.11342				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>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.08118				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>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.94397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.94210				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.94346				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.88033				0.00	200,000,000	100,000,000
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.94416				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	99.94249				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	99.94000				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.93908				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	99.93219				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.15598				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.93121				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.93318				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	99.93605				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	100.14241				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	99.93257				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	99.93336				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	99.93219				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			9.74000	9.74000	9.74000	96.78136				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.18930				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	100.55804				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.31305				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.16299				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	81.42581				0.00	0	
<b>Total BDX36 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 BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	74.33459				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	82.97992				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	79.03605				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>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.22143				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	99.95996				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	102.92223				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.23972				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.32500	104.90111	8.32500	104.87787				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.61791				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	101.10579				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	101.51885				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.03977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.04080				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.35796				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.61722				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	0.00000				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.02900				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.48900				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	41.70400				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 10/11/2022 Spot Bond					0.00000	100.80083				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	101.62031				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	100.71267				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.68654				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	100.65408				0.00	19,740,000,000	9,870,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>19,740,000,000</b>	<b>9,870,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>19,740,000,000</b>	<b>9,870,000,000</b>
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.69034				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	101.51999				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	101.03108				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	101.06155				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	100.79913				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.96249				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	99.97799				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.35976				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	100.94533				0.00	0	
<b>Total CBL29 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 CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.83149				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.23500	105.64056	9.23500	105.61450				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.53500	106.62497	9.53500	106.59784				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			10.08500	102.71446	10.08500	102.68655				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			11.12500	11.12500	11.12500	98.50454				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.50300				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	100.68778				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	100.73208				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	101.72613				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	101.81430				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	99.94366				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>	
CLN31 On 20/03/2023 Spot Bond			4.77000	102.72350	4.77000	100.91700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.84100				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.99119				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			9.34000	101.88878	9.34000	101.86309				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 20/03/2024 Spot Bond			8.70700	106.11403	8.70700	103.91100				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>	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.28627				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.96284				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>	
CLN373 On 20/03/2024 Spot Bond			11.72500	98.70482	11.72500	98.67375				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.40130	6.50000	102.19900				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>	
CLN386 On 20/09/2024 Spot Bond					0.00000	101.92900				0.00	40,000,000	40,000,000
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	100.87710				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN396 On 14/11/2022 Spot Bond					0.00000	100.87113				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.35000	155.02579	5.35000	154.94896				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			5.79000	153.51654	5.79000	153.43869				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	100.86853				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			8.98500	102.56725	8.98500	102.54235				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	101.81826				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	101.56675				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	101.64214				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	101.26159				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.39840				0.00	206,000,000	103,000,000
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>206,000,000</b>	<b>103,000,000</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>206,000,000</b>	<b>103,000,000</b>
CLN507 On 20/12/2022 Spot Bond					0.00000	100.11155				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	101.62860				0.00	0	
<b>Total CLN510 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 CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.03509				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 15/03/2025 Spot Bond				100.00000	0.00000	100.15873				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			10.49500	104.07730	10.49500	104.04764				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	100.67118				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	100.21251				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	100.51907				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.25146				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	101.63093				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.45911				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	101.44827				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	100.70249				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>	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.21251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.06520				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>	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.38958				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>	
CLN534 On 18/07/2025 Spot Bond			10.96500	100.57030	10.96500	100.54113				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>	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.88284				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>	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.31667				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>	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.56025				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>	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.83200				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>	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.74567				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			10.43500	99.74002	10.43500	99.71245				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			10.48500	99.10762	10.48500	99.08011				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.57500	102.76244	10.57500	102.73366				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond			10.62500	10.62500	10.62500	305.21173				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
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	100.89400				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	100.90560				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.65776				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	101.70752				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	132.80300				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	100.96535				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			10.93500	101.81612	10.93500	101.80814				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			10.43500	103.12506	10.43500	103.09655				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	101.27440				0.00	1,000,000,000	500,000,000
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN564</b>										0.00	1,000,000,000	500,000,000
CLN564 On 21/02/2024 Spot Bond					0.00000	100.76078				0.00	0	
<b>Total CLN565 SPOT</b>										0.00	0	
<b>Total For CLN565</b>										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.14344				0.00	0	
<b>Total CLN566 SPOT</b>										0.00	0	
<b>Total For CLN566</b>										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.37910				0.00	0	
<b>Total CLN567 SPOT</b>										0.00	0	
<b>Total For CLN567</b>										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.91975				0.00	0	
<b>Total CLN568 SPOT</b>										0.00	0	
<b>Total For CLN568</b>										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.66500	101.99490	10.66500	101.96610				0.00	0	
<b>Total CLN571 SPOT</b>										0.00	0	
<b>Total For CLN571</b>										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.94387				0.00	0	
<b>Total CLN572 SPOT</b>										0.00	0	
<b>Total For CLN572</b>										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.92366				0.00	0	
<b>Total CLN574 SPOT</b>										0.00	0	
<b>Total For CLN574</b>										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.15194				0.00	0	
<b>Total CLN575 SPOT</b>										0.00	0	
<b>Total For CLN575</b>										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.07810				0.00	0	800,000,000
<b>Total CLN577 SPOT</b>										0.00	0	800,000,000
<b>Total For CLN577</b>										0.00	0	800,000,000
CLN577 On 18/04/2026 Spot Bond					0.00000	101.34023				0.00	0	
<b>Total CLN578 SPOT</b>										0.00	0	
<b>Total For CLN578</b>										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.88483				0.00	0	
<b>Total CLN579 SPOT</b>										0.00	0	
<b>Total For CLN579</b>										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.96069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.16044				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.35520				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	100.75159				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.44234				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	103.76758				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.07259				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.05726				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	101.87211				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			3.77000	156.69313	3.77000	126.29866				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	100.82198				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.14124				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	100.64829				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			9.90500	9.90500	9.90500	101.72300				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	99.88951				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.19516				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.07259				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.07259				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.99000				0.00	20,000,000	20,000,000
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
CLN603 On 05/08/2024 Spot Bond			9.49000	9.49000	9.49000	100.02289				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>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.99877				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>	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.10778				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.34586				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.38344				0.00	0	
<b>Total CLN607 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 CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.68134				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			10.06500	103.44140	10.06500	103.41364				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	101.29039				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.45025				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.32545				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.70165				0.00	1,838,000,000	919,000,000
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>1,838,000,000</b>	<b>919,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>1,838,000,000</b>	<b>919,000,000</b>
CLN614 On 30/09/2022 Spot Bond					0.00000	99.95996				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>	
CLN615 On 20/12/2029 Spot Bond					0.00000	95.49200				0.00	120,000,000	120,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	101.65562				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.16179				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.52301				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.19230				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.20534				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.33437				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.63500	101.98276	7.63500	101.96194				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.84494				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.77167				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			13.17500	59.30245	13.17500	78.23666				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.65529				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63( On 19/08/2025 Spot Bond			11.13500	97.08997	11.13500	97.06140				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	100.84169				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	100.66209				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63' On 09/10/2034 Spot Bond					0.00000	101.84952				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>	
CLN63' On 09/11/2024 Spot Bond					0.00000	100.96249				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>	
CLN63' On 19/08/2025 Spot Bond					0.00000	103.32737				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>	
CLN63( On 21/11/2024 Spot Bond					0.00000	100.65849				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>	
CLN63' On 19/08/2025 Spot Bond					0.00000	100.83844				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>	
CLN63( On 19/02/2023 Spot Bond					0.00000	100.99830				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>	
CLN64( On 19/08/2025 Spot Bond					0.00000	100.90342				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>	
CLN64' On 17/10/2023 Spot Bond					0.00000	101.24199				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64' On 21/11/2024 Spot Bond					0.00000	100.66151				0.00	0	
<b>Total CLN644 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 CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.06984				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	101.43827				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.07009				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.96152				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.49586				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.83844				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.69734				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.83844				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.49200				0.00	110,000,000	110,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>110,000,000</b>	<b>110,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>110,000,000</b>	<b>110,000,000</b>
CLN655 On 20/06/2025 Spot Bond					0.00000	100.08135				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.25456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.53064				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.09500				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.58800				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	118.23100				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	143.54500				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	100.63993				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	98.84712				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	100.98133				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.97819				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.33026				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	100.55242				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.91425				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			4.25547	158.86028	4.25547	129.04127				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			4.25547	158.86028	4.25547	129.04210				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.93048				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.97376				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.04044				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.59475				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.85761				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.29984				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.03568				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>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.03874				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>	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.11231				0.00	0	
<b>Total CLN685 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 CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.05943				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.05921				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.45009				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.08419				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.04352				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.02976				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.30250				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.79254				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.61191				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>	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.43742				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>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.84822				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.71804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.24592				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.86402				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.99538				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.85388				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.04048				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	82.31291				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	82.55535				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.15997				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	100.80985				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.04124				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.04124				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN716 On 21/06/2025 Spot Bond					0.00000	100.04124				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>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.35378				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>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.17989				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.35304				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	80.67477				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	100.40736				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	81.38350				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	100.03196				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	100.03196				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	100.03196				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	100.03385				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	100.03385				0.00	0	
<b>Total CLN728 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 CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.03385				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	83.87700				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.91287				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	85.54998				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	100.04326				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.18424				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>	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.70822				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.41594				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.64658				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	108.94800				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	93.41308				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	100.82761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.94699				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.18940				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.49100				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	101.55058				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	100.58546				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	100.04346				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	101.32019				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	100.20162				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	99.89557				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2023 Spot Bond			8.14500	8.14500	8.14500	100.57731				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.58023				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	89.89319				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 20/06/2026 Spot Bond					0.00000	88.92848				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	91.05012				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.97923				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>	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.13873				0.00	0	
<b>Total CLN764 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 CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.11744				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			8.14500	8.14500	8.14500	100.57731				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.03556				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.91728				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.96834				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.80416				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.18495				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.58465				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>	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.36210				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>	
CLN774 On 15/09/2028 Spot Bond			6.78000	6.78000	6.78000	121.30337				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.52282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.62873				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.17040				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	101.17829				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					0.00000	101.13422				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.32803				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.21771				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.23505				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	99.95027				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.02808				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	99.95027				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN788 On 31/01/2027 Spot Bond					0.00000	106.88438				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>	
CLN789 On 31/01/2027 Spot Bond					0.00000	106.71705				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>	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.32821				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.34300				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>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.32821				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>	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.35874				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>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.32821				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.32821				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond					0.00000	99.95034				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.32821				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.32837				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.33578				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.33578				0.00	0	
<b>Total CLN800 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 CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.56440				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>	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.64950				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>	
CLN80 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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.18302				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>	
CLN80 On 20/04/2023 Spot Bond					0.00000	101.62133				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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.34379				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>	
CLN80 On 28/02/2027 Spot Bond					0.00000	100.56833				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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	101.23347				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>	
CLN80 On 21/12/2027 Spot Bond					0.00000	100.03284				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			9.74000	96.80652	9.74000	96.78136				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.03366				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.41946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 01/10/2022 Spot Bond					0.00000	99.85604				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond					0.00000	102.11250				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	102.11250				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	101.32821				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	101.32844				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	101.34379				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	101.17042				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	101.32821				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	101.32844				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	99.95034				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.32844				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.32844				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.32809				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>	
CLN827 On 31/07/2025 Spot Bond					0.00000	101.32844				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/08/2024 Spot Bond					0.00000	87.51974				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/01/2025 Spot Bond					0.00000	101.32821				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/07/2026 Spot Bond					0.00000	102.18858				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>	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.42954				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>	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.32809				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/01/2030 Spot Bond			9.91000	9.91000	9.91000	100.19571				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.56055				0.00	0	
<b>Total CLN834 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 CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.56069				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.56070				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.56061				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	99.95034				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.05361				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 02/05/2023 Spot Bond					0.00000	99.94736				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 20/07/2026 Spot Bond					0.00000	101.23300				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.63600				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>	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.63100				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>	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.31676				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>	
CLN844 On 02/05/2023 Spot Bond					0.00000	99.15452				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.14626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.95034				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond					0.00000	99.95034				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond					0.00000	99.94998				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.43092				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.02756				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.05513				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.06424				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.07788				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>	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.08221				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>	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.04299				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>	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.08656				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN855 On 28/02/2024 Spot Bond				100.00000	0.00000	83.30727				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>	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.43325				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.06597				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>	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.05296				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>	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.28425				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>	
CLN864 On 31/07/2025 Spot Bond					0.00000	106.88623				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>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	98.05800				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>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.89600				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>	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.75431				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.19163				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.13902				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.15466				0.00	0	
<b>Total CLN870 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 CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.14678				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>	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	82.71144				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>	
CLN87 On 31/08/2025 Spot Bond					0.00000	100.56055				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>	
CLN87 On 20/06/2027 Spot Bond					0.00000	100.05838				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>	
CLN87 On 29/10/2025 Spot Bond					0.00000	101.40059				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>	
CLN87 On 29/10/2025 Spot Bond					0.00000	101.37054				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>	
CLN87 On 24/04/2023 Spot Bond					0.00000	101.16082				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>	
CLN87 On 31/01/2030 Spot Bond					0.00000	100.85517				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>	
CLN87 On 02/04/2026 Spot Bond					0.00000	99.88951				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>	
CLN88 On 02/04/2026 Spot Bond					0.00000	99.89018				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>	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.37687				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>	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.78876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.13546				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.92122				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.92122				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.74139				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond					0.00000	81.76936				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 15/09/2027 Spot Bond			5.41000	5.41000	5.41000	120.73859				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.95500	105.28496	9.95500	105.25701				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.70500	102.31957	11.70500	102.28778				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			11.04500	101.77871	11.04500	101.74882				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			9.42000	99.75157	9.42000	99.72649				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			13.49500	87.36427	13.49500	87.33310				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			12.08500	92.39482	12.08500	92.36520				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	100.32999				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.39948				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	100.64955				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	101.73366				0.00	0	200,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.83500	10.83500	10.83500	102.96487				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	101.56943				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.91553				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	100.84586				0.00	1,100,000,000	1,300,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,300,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,300,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.66851				0.00	0	900,000,00
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
DTF001 On 28/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total DTF002 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 DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 14/09/2023 Spot Bond					0.00000	100.12481				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2025 Spot Bond					0.00000	100.13076				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.93500	101.66272	7.93500	101.64132				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	74.27326	100.00000	74.12959				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	74.27326	100.00000	74.12959				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			9.50500	101.32122	9.50500	101.29567				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.08582	9.69000	101.05984				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.08582	9.69000	101.05984				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			11.03500	95.98432	11.03500	95.95631				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			12.11000	92.36270	12.11000	92.33319				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.13090	10.10000	101.10383				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.13090	10.10000	101.10383				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>	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.24713				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	100.34471				0.00	0	
<b>Total DVF24 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 DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.04682				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.59838				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.63449				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.16034				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	99.26248				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	100.76423				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	101.05222				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	99.42103				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.09784				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.58837				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.00561				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.17289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.18158				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			8.89500	101.81802	8.89500	101.79355				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.46000	115.05066	5.46000	114.99303				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.22500	102.58081	5.22500	102.53032				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	145.81806	2.25000	145.75787				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.70000	161.39179	3.70000	161.31887				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.71500	147.21090	3.71500	147.14435				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.72000	142.38099	3.72000	142.31660				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.28000	118.34467	5.28000	118.28613				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.19500	105.01251	5.19500	104.96092				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	145.81806	2.25000	145.75787				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	165.06044				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	162.38317				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>	
ELN004 On 23/09/2024 Spot Bond					0.00000	151.95578				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	126.13102				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	125.24848				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	122.09811				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	113.49787				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.23841				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	110.97986				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	91.83455				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	91.45499				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.55520				0.00	0	
<b>Total ELN017 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 ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN01E On 12/05/2023 Spot Bond					0.00000	101.32576				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>	
ELN01E On 02/04/2027 Spot Bond					0.00000	102.76990				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>	
ELN02C On 20/09/2027 Spot Bond					0.00000	99.50769				0.00	3,000,000	3,000,000
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>3,000,000</b>	<b>3,000,000</b>
<b>Total For ELN020</b>										<b>0.00</b>	<b>3,000,000</b>	<b>3,000,000</b>
EMM03 On 04/05/2024 Spot Bond			11.14500	102.45704	11.14500	102.42684				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			13.01000	13.01000	13.01000	94.76610				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			13.06000	13.06000	13.06000	98.88304				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			11.23500	11.23500	11.23500	101.36189				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			11.23500	11.23500	11.23500	100.73951				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.98000	12.98000	12.98000	96.59439				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			12.26000	12.26000	12.26000	98.35781				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			15.48000	15.48000	15.48000	91.80637				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>	
EPF01E On 04/06/2023 Spot Bond					0.00000	100.76613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.30267				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.18255				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>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.95364				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.44718				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.53782				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.32244				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.16208				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.35024				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.88078				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.14508				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.83104				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	101.53510				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.27878				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.14713				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	100.01622				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	99.74479				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	100.84260				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	101.03325				0.00	0	750,000,00
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
ERS3B On 17/05/2025 Spot Bond					0.00000	100.79101				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.82536				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	100.80809				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	100.84244				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	100.80839				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.76824			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	100.80258			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			7.48500	102.51923	7.48500	102.49871			0.00	0	
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.71178	10.00000	101.68480			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			10.17500	93.21876	10.17500	93.19348			0.00	0	4,241,002,90
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,241,002,90</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>4,241,002,90</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.93691	7.85000	99.91588			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			12.57500	70.52563	12.48500	70.91678			0.00	0	1,005,663,30
<b>Total ES33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,005,663,30</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>1,005,663,30</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.28515	7.50000	100.26476			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.85500	72.70987	12.77500	73.10646		625,652,850,000,000.00	48,670,000,000	30,292,803,20	
<b>Total ES42 SPOT</b>								<b>15,652,850,000,000.00</b>	<b>48,670,000,000</b>	<b>30,292,803,20</b>	
<b>Total For ES42</b>								<b>15,652,850,000,000.00</b>	<b>48,670,000,000</b>	<b>30,292,803,20</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.63534	8.50000	103.61178			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			11.97000	11.97000	11.97000	99.82379			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			14.43000	14.43000	14.43000	94.96191			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.42953				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.95612				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	100.65858				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	100.83905				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.20894				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.34599				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.40907				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.13087				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.66596				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.70619				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.71625				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.91815			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>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.59169			0.00	0	530,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.95012			0.00	1,720,000,000	860,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.37309			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.81500	104.39197	9.81500	104.36464			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	103.56867			0.00	0	
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.67899			0.00	0	835,000,00
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>835,000,00</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	<b>835,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.73500	98.96882	9.73500	98.94313			0.00	0	
<b>Total FRB30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>									<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.37746			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		160,000,000,000,000.00	161,600,000,000	161,600,000,00	
<b>Total FRB32 SPOT</b>								<b>160,000,000,000,000.00</b>	<b>161,600,000,000</b>	<b>161,600,000,00</b>	
<b>Total For FRB32</b>								<b>160,000,000,000,000.00</b>	<b>161,600,000,000</b>	<b>161,600,000,00</b>	
FRB33 On 29/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	62,500,000,000	59,000,000,00	
<b>Total FRB33 SPOT</b>								<b>250,000,000,000,000.00</b>	<b>62,500,000,000</b>	<b>59,000,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRB33</b>										50,000,000,000.00	62,500,000,000	59,000,000,000
FRBI23 On 07/12/2023 Spot Bond			2.45000	330.62992	2.45000	330.49151				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	164.53592				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.71000	216.31753	3.71000	216.21962				0.00	0	820,000,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>820,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	114.67261				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.16500	5.16500	5.16500	230.30635				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.36000	97.39471	5.36000	97.34635				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.30000	99.59174	5.30000	99.54253				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			9.06000	9.06000	9.06000	83.31419				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			9.09000	9.09000	9.09000	82.41437				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	159.87792				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>	
FRC178 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.69262				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	101.90912				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.38323				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			10.06900	10.06900	10.06900	101.32594				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	100.66360				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.06839				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			4.10000	4.10000	4.10000	120.50618				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.18012				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.05832				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.93000	3.93000	3.93000	118.36751				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.05032				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.85327				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.86522				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.36974				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.25338				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.55024				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.57604				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.70640				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.48424				0.00	400,000,000	200,000,000
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.50809				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.04765				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	100.06564				0.00	0	
<b>Total FRC310 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 FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.07918				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.27109				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.16496				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.26333				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.06390				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>	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.07890				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>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.18019				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>	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.06694				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>	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.89487				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.23510				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>	
FRC32: On 30/09/2022 Spot Bond					0.00000	99.95974				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>	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.50115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.94957				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.31046				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	100.83565				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	102.56034				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.57752				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.93978				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.10680				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.03949				0.00	500,000,000	1,250,000,000
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,250,000,000</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,250,000,000</b>
FRC343 On 15/10/2022 Spot Bond					0.00000	101.39236				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.08997				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.31627				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	101.65533				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.37318				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.32175				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.52305				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.58746				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.55730				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.43924				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.38864				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.40079				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.00438				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.41203				0.00	0	
<b>Total FRC360 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 FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.28666				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2023 Spot Bond					0.00000	99.95698				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.09984				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.07236				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.39071				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond					0.00000	88.58440				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.55786				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.32063				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.48142				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.46023				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.45492				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	88.96064				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.59310				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	85.57772				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	85.41694				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.05227				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.04569				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.06916				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.77907				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.77907				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.75557				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.75557				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.66618				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38(On 30/04/2027 Spot Bond					0.00000	101.39957				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.50272				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 28/10/2022 Spot Bond					0.00000	101.29459				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 25/04/2023 Spot Bond					0.00000	102.19492				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 11/11/2024 Spot Bond					0.00000	101.04563				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.02490				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 31/01/2027 Spot Bond					0.00000	101.39954				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.26518				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 31/03/2023 Spot Bond			15.00500	15.00500	15.00500	96.76383				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.35550				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/01/2030 Spot Bond					0.00000	101.46805				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.53975				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond			11.35500	11.35500	11.35500	99.14122				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.12644				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.13058				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			13.70500	13.70500	13.70500	102.52364				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			11.35000	11.35000	11.35000	101.27184				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	101.96834				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	101.64508				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.05821				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			11.89500	11.89500	11.89500	98.32206				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2027 Spot Bond					0.00000	101.39957				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	101.51476				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	100.62859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.57595				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>	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.62372				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>	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.59894				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>	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.33553				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>	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.51461				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>	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.62561				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>	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.56312				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>	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.39957				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>	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.02756				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.02807				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	100.02807				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42 On 31/08/2025 Spot Bond					0.00000	100.57626				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 31/07/2025 Spot Bond					0.00000	101.39947				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 30/09/2027 Spot Bond					0.00000	99.95034				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 30/09/2026 Spot Bond					0.00000	99.94763				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 21/06/2027 Spot Bond					0.00000	100.05931				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 31/10/2027 Spot Bond					0.00000	100.83393				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.90048				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.70028				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.78924				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.67667				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	100.72114				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	100.52730				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.05760				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/01/2030 Spot Bond			10.24000	10.24000	10.24000	100.35852				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	99.78359				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	99.77934				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.86000	107.89269	4.86000	107.84040				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.07500	117.46267	5.07500	117.40532				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.15608				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.70374				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.16281				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	102.24355				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.44984				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.50911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 20/04/2024 Spot Bond					0.00000	101.31753				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.58029				0.00	200,000,000	100,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.50345				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 20/04/2024 Spot Bond					0.00000	101.16482				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	100.01446				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			4.58800	4.58800	4.58800	106.66125				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			5.04500	5.04500	5.04500	117.83327				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	100.90191				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.18500	115.90881	5.18500	115.85189				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.18000	230.11379	5.18000	230.00062				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			5.32500	113.96642	5.32500	113.91001				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	230.00062				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			3.85000	160.31038	3.85000	160.23733				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	111.94593	3.70500	111.89535				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.12500	116.75332	5.12500	116.69617				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			5.30000	227.68495	5.30000	227.57226				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.35000	226.68208	5.35000	226.56955				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.03000	163.29322	3.03000	163.22238				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.38000	226.08287	5.38000	225.97050				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			5.32500	113.96642	5.32500	113.91001				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			3.85000	214.79215	3.85000	214.69412				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			6.07500	104.19942	6.07500	104.14579				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.06000	212.52701	4.06000	212.42883				0.00	0	
<b>Total FRS129 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 FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			4.12000	211.88486	4.12000	211.78661				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.89000	216.18295	5.89000	216.07255				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.02500	104.81847	6.02500	104.76468				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	113.91001				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.30500	114.24150	5.30500	114.18503				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>	
FRS13 On 31/03/2028 Spot Bond			3.93000	213.92600	3.93000	213.82793				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>	
FRS13 On 07/12/2033 Spot Bond			5.66000	220.58145	5.66000	220.47017				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>	
FRS14 On 31/03/2028 Spot Bond			4.06000	212.52701	4.06000	212.42883				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>	
FRS14 On 31/03/2028 Spot Bond			4.06000	212.52701	4.06000	212.42883				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>	
FRS14 On 31/03/2028 Spot Bond			3.46100	219.06112	3.46100	218.96343				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>	
FRS14 On 31/01/2025 Spot Bond			3.80000	160.49034	3.80000	160.41740				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.41000	208.81206	4.41000	208.71364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.45000	208.39222	4.45000	208.29378				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>	
FRS15( On 31/01/2025 Spot Bond			3.77000	160.59843	3.77000	160.52557				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>	
FRS15( On 31/03/2028 Spot Bond			3.92500	213.98002	3.92500	213.88195				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>	
FRS15( On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	208.18897				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>	
FRS17( On 16/10/2022 Spot Bond					0.00000	101.26165				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	101.36978				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 18/09/2023 Spot Bond					0.00000	100.17737				0.00	0	123,800,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>123,800,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>123,800,00</b>
FRS18( On 27/09/2025 Spot Bond					0.00000	100.02270				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 16/11/2023 Spot Bond					0.00000	156.67199				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	134.08390				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	179.33985				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	251.85568				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	100.96204				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	101.07218				0.00	0	141,800,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>141,800,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>141,800,00</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.91206				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	100.58551				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.40793				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	100.74145				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.03562				0.00	0	
<b>Total FRS220 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 FRS220</b>									<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353			0.00	0	
<b>Total FRS221 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>									<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987			0.00	0	
<b>Total FRS223 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>									<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730			0.00	0	
<b>Total FRS224 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>									<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.03949			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	100.88397			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>	
<b>Total For FRS234</b>									<b>0.00</b>	<b>0</b>	
FRS23 On 31/03/2032 Spot Bond					0.00000	116.94082			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	107.45835				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	107.52958				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	100.52326				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	69.26125				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.46282				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	100.51458				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	101.97696				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	94.01628				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.39516				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 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>	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.32777				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.06023				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.59298				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 31/03/2032 Spot Bond					0.00000	99.95088				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 22/06/2026 Spot Bond					0.00000	110.09186				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2031 Spot Bond					0.00000	99.95068				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 31/03/2032 Spot Bond					0.00000	99.95082				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	99.94153				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.08232				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	99.94914				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	99.94871				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.85500	10.85500	10.85500	93.41523				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.85500	10.85500	10.85500	93.41523				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.29881				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.35268				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			12.16900	12.16900	12.16900	88.32794				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.04100				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.02321				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.71703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	101.70311				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	99.95348				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.82571				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	101.60097				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS306 On 30/04/2026 Spot Bond					0.00000	101.39957				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>	
FRS307 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>	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.62139				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>	
FRS309 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>	
FRS310 On 21/09/2023 Spot Bond			10.23500	10.23500	10.23500	100.52334				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.05391				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
<b>Total FRS312 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For FRS312</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
FRS36 On 07/12/2023 Spot Bond			1.96000	1.96000	1.96000	332.34264				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.65500	333.63503	1.65500	333.50254				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.70000	1.70000	1.70000	333.33104				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.06937				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.02500	108.29997	5.02500	108.24724				0.00	0	
<b>Total FRS64 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 FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.67000	69.61619	4.67000	114.77525				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			2.92000	2.92000	2.92000	163.62801				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	162.59793				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.76000	2.76000	2.76000	329.32809				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			7.47500	7.47500	7.47500	100.71911				0.00	0	30,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX24 On 10/12/2024 Spot Bond			9.14000	106.37152	9.14000	106.34555				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			8.98500	103.56876	8.98500	103.54403				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.41000	100.24397	9.41000	100.21878				0.00	0	20,205,90
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,205,90</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>20,205,90</b>
FRX27 On 07/03/2027 Spot Bond			9.85500	101.78776	9.85500	101.76071				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.74500	103.39709	9.74500	103.37036				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.53000	97.64364	10.53000	97.61642				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			10.49000	95.54980	10.49000	95.52325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.11000	96.56220	11.11000	96.53368				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			12.08500	72.26126	12.08500	72.23809				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.80083				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	100.62650				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	100.60133				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.61841				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.62343				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	101.05520				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.11256				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.14121				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.09476				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL06 On 21/06/2024 Spot Bond					0.00000	100.39546				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	100.59594				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.89769				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.57249				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	100.60197				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	100.80422				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			3.95000	119.91979	3.95000	119.86475				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	101.65871				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.46400	106.22575	8.46400	106.20169				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.08875				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			8.24500	102.03480	8.24500	102.01228				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.22610				0.00	0	
<b>Total GRT22 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 GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.11072				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	100.42013				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.11428				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.73813				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.01898				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.22695				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	100.64451				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	100.48075				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.29519				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	101.63865				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	102.11477				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.06854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.95805				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	101.10439				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.63530				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.84984				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.05658				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.75857				0.00	0	60,000,00
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.88794				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.68606				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.18128				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.19303				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	100.56655				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	99.95910				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.08298				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>	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.95034				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.06274				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.00000				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	100.50358				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.06625				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.01106				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.27690				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.20736				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.95786				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.95845				0.00	0	
<b>Total HPF13 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 HPF13</b>									<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.95594			0.00	0	
<b>Total HPF14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.57000	330.17974	2.57000	330.04046			0.00	0	
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	337.55472			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.26000	96.27315	11.26000	96.24450			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			5.01000	77.98485	5.01000	108.99873			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			12.30500	82.69093	12.30500	82.66410			0.00	0	3,946,860,50
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,946,860,50</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>3,946,860,50</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.56370	100.00000	10.54045			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.33500	81.84806	12.33500	81.82144			0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.56028	100.00000	10.53704			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	100.48488			0.00	0	
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.67000	164.62435	2.35000	165.74990		430,803,699,000,000.00	161,349,700,000	558,136,051,20	
<b>Total I2025 SPOT</b>								<b>10,803,699,000,000.00</b>	<b>161,349,700,000</b>	<b>558,136,051,20</b>	
<b>Total For I2025</b>								<b>10,803,699,000,000.00</b>	<b>161,349,700,000</b>	<b>558,136,051,20</b>	
I2029 On 31/03/2029 Spot Bond			3.70000	119.29067	3.48000	120.82735		440,103,900,000,000.00	118,947,000,000	160,708,621,80	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total I2029 SPOT</b>										<b>10,103,900,000,000.00</b>	<b>118,947,000,000</b>	<b>160,708,621,80</b>
<b>Total For I2029</b>										<b>10,103,900,000,000.00</b>	<b>118,947,000,000</b>	<b>160,708,621,80</b>
I2033 On 28/02/2033 Spot Bond			4.45000	112.00465	4.36000	112.87754				837,941,045,770,000.00	188,301,358,600	424,331,240,40
<b>Total I2033 SPOT</b>										<b>17,941,045,770,000.00</b>	<b>188,301,358,600</b>	<b>424,331,240,40</b>
<b>Total For I2033</b>										<b>17,941,045,770,000.00</b>	<b>188,301,358,600</b>	<b>424,331,240,40</b>
I2038 On 31/01/2038 Spot Bond			4.42500	127.16557	4.42500	127.10567				457,797,466,030,000.00	555,434,455,600	588,810,726,50
<b>Total I2038 SPOT</b>										<b>17,797,466,030,000.00</b>	<b>555,434,455,600</b>	<b>588,810,726,50</b>
<b>Total For I2038</b>										<b>17,797,466,030,000.00</b>	<b>555,434,455,600</b>	<b>588,810,726,50</b>
I2046 On 31/03/2046 Spot Bond			4.48000	112.10831	4.46000	112.42162				405,859,176,576,000.00	90,593,566,200	478,756,314,70
<b>Total I2046 SPOT</b>										<b>15,859,176,576,000.00</b>	<b>90,593,566,200</b>	<b>478,756,314,70</b>
<b>Total For I2046</b>										<b>15,859,176,576,000.00</b>	<b>90,593,566,200</b>	<b>478,756,314,70</b>
I2050 On 31/12/2050 Spot Bond			4.54000	113.71496	4.40000	116.55374				546,287,043,492,000.00	340,591,859,800	456,557,515,70
<b>Total I2050 SPOT</b>										<b>16,287,043,492,000.00</b>	<b>340,591,859,800</b>	<b>456,557,515,70</b>
<b>Total For I2050</b>										<b>16,287,043,492,000.00</b>	<b>340,591,859,800</b>	<b>456,557,515,70</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.89389				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	100.92153				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			2.42000	330.74259	2.42000	330.60439				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	100.93784				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	100.91031				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	100.88016				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>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.28962				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66120				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	101.84763				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.00865				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	100.95732				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	100.60586				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.04986				0.00	0	150,500,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,500,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>150,500,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	99.88942				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	100.51449				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	100.53289				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	100.64854				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.05421				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.13392				0.00	0	
<b>Total IBL159 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 IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.11527				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.65756				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.26648				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.30341				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	100.92292				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	100.82914				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.27202				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	101.18158				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	100.54436				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	100.75489				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.17557				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.18319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.40296				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.71752				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	101.10808				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	100.99032				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	100.93937				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.38042				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.39276				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	99.73719				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.30838				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.29296				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.24157				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	100.27753				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	101.04748				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.14685				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	100.71526				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			6.76000	6.76000	6.76000	100.44421				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			6.76000	6.76000	6.76000	100.46027				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			6.76000	6.76000	6.76000	100.47500				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			6.76000	6.76000	6.76000	100.45046				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.85959				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.07021				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.05483				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL218 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 IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.85804				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.67330				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.25364				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			8.79500	8.79500	8.79500	101.28941				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	100.98725				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.06082				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	100.55593				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	98.69286				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	93.48608				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.28530				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.18481				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.19485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.03651				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.69500	9.69500	9.69500	100.56660				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	99.97848				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	99.97789				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	99.07131				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	96.58132				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	98.73791				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	101.20460				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	101.34035				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.41860				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	101.10165				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	101.15293				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	100.94980				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.63500	10.63500	10.63500	95.69576				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	100.81390				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>	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.10076				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.00500	102.77032	9.00500	102.74573				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			7.37500	103.82177	7.37500	103.80104				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.61276				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.27500	101.92764	10.27500	101.89990				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.61000	102.56455	11.61000	102.46614				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.85500	103.20869	10.85500	103.17888				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	100.95886				0.00	0	
<b>Total IDCG13 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 IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.31354				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	98.92612				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.96530				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>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.91459				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.10611				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	99.56880				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.79805				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.13832				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			9.58500	100.94259	9.58500	100.91677				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	104.23946				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	101.58479				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	105.10039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.28514				0.00	0	300,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.97151				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.36080				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.47042				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.02373				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.04506				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.01892				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.02803				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.32489				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	100.92289				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	100.93590				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	100.34609				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.88256				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.89202				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.20153				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	100.67476				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	100.70444				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.72000	205.58343	4.72000	205.48483				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.04392				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			4.62000	206.61865	4.62000	206.52011				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	101.56893				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.54955				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	100.60896				0.00	0	
<b>Total IVC146 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 IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.26468				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.34682				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.24212				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.36101				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	101.54872				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	100.85130				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			7.88500	101.87339	7.88500	101.85176				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	100.59837				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.66905				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			7.97500	100.57146	7.97500	100.55009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.39093				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			7.93500	100.16489	7.93500	100.14336				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.25810				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			7.87500	100.16005	7.87500	100.13868				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.32916				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	100.70706				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			6.58500	6.58500	6.58500	101.91008				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.30843				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.03897				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	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.23500	8.23500	8.23500	100.10262				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC212 On 27/02/2023 Spot Bond			8.93500	8.93500	8.93500	99.35319				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.23289				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.21018				0.00	980,000,000	490,000,000
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
<b>Total For IVC214</b>										<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
IVC215 On 04/04/2023 Spot Bond			7.44500	7.44500	7.44500	99.52154				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			9.19500	102.01621	9.19500	101.99115				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			6.52500	100.71801	6.52500	101.50266				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	100.89811				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.50895				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	101.12587				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	100.71693				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	100.02079				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.43978				0.00	0	
<b>Total IVC226 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 IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			10.20500	10.20500	10.20500	100.11620				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.79399				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>	
IVZ105 On 13/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.62606				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			6.95000	6.95000	6.95000	99.35677			179,310,000,000,000.00	25,800,000,000	25,800,000,00	
<b>Total IVZ107 SPOT</b>									<b>179,310,000,000,000.00</b>	<b>25,800,000,000</b>	<b>25,800,000,00</b>	
<b>Total For IVZ107</b>									<b>179,310,000,000,000.00</b>	<b>25,800,000,000</b>	<b>25,800,000,00</b>	
IVZ110 On 29/09/2022 Spot Bond			6.85000	6.85000	6.85000	99.88752				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	6.15000				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			6.85000	6.85000	6.85000	99.75662				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			6.85000	6.85000	6.85000	99.68197				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>	
IVZ115 On 30/09/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				0.00	0	
<b>Total IVZ115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ115</b>										<b>0.00</b>	<b>0</b>	
IVZ119 On 28/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ119</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>	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.08046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.68002				0.00	0	68,700,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,700,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>68,700,00</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.47781				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.33191				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.32703				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.56497				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.23110				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.14578				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.14646				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>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.81893				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>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.35171				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>	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.36156				0.00	260,000,000	130,000,00
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For KAP024</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP025 On 12/04/2027 Spot Bond					0.00000	101.41072				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.40338				0.00	3,000,000,000	1,500,000,000
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
KW01 On 31/10/2027 Spot Bond			10.33500	117.83381	10.33500	117.80154				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			8.79500	99.87966	8.79500	99.85563				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	99.88498				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.92199				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	102.80276				0.00	0	180,844,400
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,844,400</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>180,844,400</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.75398				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.23061				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	100.12807				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	100.10897				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	100.58969				0.00	0	
<b>Total LRFA3 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 LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.65356				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	100.66862				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>	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.15914				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.17283				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.96329				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	100.73667				0.00	1,000,000,000	1,000,000,000
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
MBF07 On 28/05/2024 Spot Bond					0.00000	100.63700				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.27431				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	100.39231				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	101.10768				0.00	9,288,000,000	4,644,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>9,288,000,000</b>	<b>4,644,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>9,288,000,000</b>	<b>4,644,000,000</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.59870				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	101.14115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.32363				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	100.89989				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.35395				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	100.31437				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.03854				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			9.58500	9.58500	9.58500	105.63706				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.52048				0.00	0	980,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>980,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>980,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.94482				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.12516				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			10.23500	99.62990	10.23500	99.60274				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.56664				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			10.48500	89.75267	10.48500	89.64272				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	100.76880				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			10.94000	99.10935	10.94000	99.08067				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	101.51728				0.00	1,100,000,000	550,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	103.39893				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.97585				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.06793				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	101.68238				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.32551				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	101.63328				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	100.89243				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.39233				0.00	0	
<b>Total MTN20 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 MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.05916				0.00	0	900,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.44261				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			10.18000	96.08603	10.18000	96.06011				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	105.20887				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.80222				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.47340				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.86757				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.61383				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.64453				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	100.99234				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.16017				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.17249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.18422				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.67636				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	100.71647				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	100.97626				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.70632				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	100.70646				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.03849				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.07049				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.09761				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.12250				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			8.52500	102.90424	8.52500	102.88050				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			8.88500	102.52007	8.88500	102.49586				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			11.11500	99.80414	11.11500	99.77481				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	101.44121				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	101.13578				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.18453				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.24545				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	101.12572				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.13057				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.45000	102.00144	8.45000	101.97812				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			9.20000	101.71165	9.20000	101.68680				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			9.77000	104.86745	9.77000	104.84012				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			9.78500	105.10741	9.78500	105.07998				0.00	0	80,000.00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000.00</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 NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
NBK21 On 21/07/2027 Spot Bond			10.02500	104.25634	10.02500	104.22864		1,904,750,000,000.00	190,000,000	190,000,00	
<b>Total NBK21A SPOT</b>								<b>1,904,750,000,000.00</b>	<b>190,000,000</b>	<b>190,000,00</b>	
<b>Total For NBK21A</b>								<b>1,904,750,000,000.00</b>	<b>190,000,000</b>	<b>190,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			7.78500	103.90476	7.78500	103.88284		0.00	0	0	
<b>Total NBK22A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK22A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.71300	109.15400	8.71300	109.12870		0.00	0	0	
<b>Total NBK23A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK23A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			9.75500	108.60744	9.75500	108.57935		0.00	0	1,000,000,00	
<b>Total NBK24A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
<b>Total For NBK24A</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
NBK25 On 17/02/2023 Spot Bond			8.20500	8.20500	8.20500	102.07178		0.00	0	0	
<b>Total NBK25A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK25A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.71513		0.00	0	0	
<b>Total NBK25B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK25B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	68.88672	100.00000	68.73509		0.00	0	0	
<b>Total NBK26A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK26A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.43172		0.00	0	0	
<b>Total NBK26B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK26B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			9.65000	108.76622	9.65000	108.73837		0.00	0	0	
<b>Total NBK27A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK27A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			8.38500	102.85116	8.38500	102.82821		0.00	0	0	
<b>Total NBK28A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK28A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			9.15500	105.95694	9.15500	105.93117		0.00	0	0	
<b>Total NBK29A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK29A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			8.47500	102.47435	8.47500	102.45124		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 NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			8.28500	104.81150	8.28500	104.78838				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>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.18290				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>	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.56695				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>	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.02808				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.12617				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>	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.65410				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>	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.49029				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.02922				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.43474				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>	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.79806				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>	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.10831				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	101.75892				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.08130				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.23907				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.12284				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>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.40626				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.17287				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.50893				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.65500				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.59204				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.97609				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.23687				0.00	140,000,000	70,000,000
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.75699				0.00	0	
<b>Total NBKB64 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 NBKB64</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.05317			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			11.08000	99.70081	11.08000	99.67110			0.00	0	
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.05208			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			10.73500	99.92814	10.73500	99.89928			0.00	0	
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.05317			0.00	0	
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.05475			0.00	0	
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.05692			0.00	0	
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.42257			0.00	0	
<b>Total NDAL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>									<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.42257			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	100.66425			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	100.90549				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.37498				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.49669				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.49625				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	104.65582				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.00211				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.02180				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>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.92158				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	102.70097				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>	
NGT104 On 15/01/2025 Spot Bond					0.00000	106.16581				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT105 On 22/05/2025 Spot Bond					0.00000	103.54874				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>	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.43974				0.00	0	
<b>Total NGT106 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 NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.83518				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.10808				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.38449				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.22412				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.60978				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.46881				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.24363				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.85874				0.00	0	3,530,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,530,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,530,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.34308				0.00	0	60,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.40769				0.00	1,080,000,000	540,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.23661				0.00	0	20,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	101.69816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.00616				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	226.56955				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.43000	3.43000	3.43000	219.30779				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	162.94652				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			4.37000	4.37000	4.37000	114.53531				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.17500	5.17500	5.17500	115.99210				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	162.56129				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	268.82201	3.45000	268.70224				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	163.29604				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.07500	3.07500	3.07500	223.29564				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.22000	221.75437	3.22000	221.65690				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.19500	90.37638	5.19500	115.71188				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	99.46816				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	101.09617				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	140.14033				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.55365				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	99.96107				0.00	0	124,500,0€
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>124,500,0€</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>124,500,0€</b>
NN026 On 21/11/2025 Spot Bond					0.00000	99.84155				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.65831				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.34465				0.00	0	113,100,0€
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>113,100,0€</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>113,100,0€</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	117.96362				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	97.09653				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	100.68630				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	97.89039				0.00	0	165,800,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,800,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>165,800,00</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	100.96978				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	146.20908				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	139.52328				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.20687				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	94.60103				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	83.64783				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	93.27607				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.21988				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	93.76812				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	92.33604				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.11670				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.04879				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	100.07701				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.16509				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.07701				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	100.78172				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	97.31459				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	97.14967				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	91.39022				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	100.05708				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	100.24509				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			11.11500	11.11500	11.11500	100.05635				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			10.68000	10.68000	10.68000	100.00000				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.60000	10.60000	10.60000	99.27072				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	90.94873				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	122.46000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.52000				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	125.08000				0.00	0	
<b>Total NNF015 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 NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	122.89000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	121.96104				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	94.70370				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	105.02432				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 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>	
NNF084 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF085</b>										<b>0.00</b>	<b>0</b>	
NNF085 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>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.70788				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.43655				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.74364				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.67149				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.69600				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.70602				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.80001				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.71166				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.76605				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.72603				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.49080				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	100.60083				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			8.88500	105.30472	8.88500	105.27929				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			2.85000	210.85288	2.85000	210.76235				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			11.84500	105.74833	11.84500	105.71509				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	16.60603	100.00000	16.56928				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.18519				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	100.90680				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	100.46299				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	100.64394				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	99.97994				0.00	38,000,000,000	38,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>38,000,000,000</b>	<b>38,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NTC32</b>									0.00	38,000,000,000	38,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	101.19309			0.00	0	
<b>Total NTC33 SPOT</b>									0.00	0	
<b>Total For NTC33</b>									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.81646			0.00	0	
<b>Total NTC34 SPOT</b>									0.00	0	
<b>Total For NTC34</b>									0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.28004			0.00	0	
<b>Total NTC35 SPOT</b>									0.00	0	
<b>Total For NTC35</b>									0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.29490			0.00	0	
<b>Total NTC36 SPOT</b>									0.00	0	
<b>Total For NTC36</b>									0.00	0	
NTC37 On 12/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total NTC37 SPOT</b>								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total For NTC37</b>								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.12624			0.00	0	
<b>Total NTCG01 SPOT</b>									0.00	0	
<b>Total For NTCG01</b>									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.83386			0.00	0	
<b>Total OMI01 SPOT</b>									0.00	0	
<b>Total For OMI01</b>									0.00	0	
OML07 On 19/03/2025 Spot Bond			9.00500	104.53397	9.00500	104.50854			0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>									0.00	0	1,530,000,000
<b>Total For OML07</b>									0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			9.41000	105.37094	9.41000	105.34417			0.00	0	670,000,000
<b>Total OML10 SPOT</b>									0.00	0	670,000,000
<b>Total For OML10</b>									0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.78876			0.00	0	
<b>Total OML11 SPOT</b>									0.00	0	
<b>Total For OML11</b>									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.48737			0.00	950,000,000	950,000,000
<b>Total OML12 SPOT</b>									0.00	950,000,000	950,000,000
<b>Total For OML12</b>									0.00	950,000,000	950,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	100.34916			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	100.02113				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	100.43851				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.13564				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	101.58076				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	101.63159				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	100.54588				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.73195				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	100.49657				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.43500	106.48166	9.33500	106.80590			393,866,393,543,000.00	2,691,453,777,800	1,936,057,847,500	
<b>Total R186 SPOT</b>									<b>13,866,393,543,000.00</b>	<b>691,453,777,800</b>	<b>936,057,847,500</b>	
<b>Total For R186</b>									<b>13,866,393,543,000.00</b>	<b>691,453,777,800</b>	<b>936,057,847,500</b>	
R197 On 07/12/2023 Spot Bond			1.60000	333.84442	1.35000	334.66831			77,075,200,000,000.00	48,172,000,000	275,710,476,200	
<b>Total R197 SPOT</b>									<b>77,075,200,000,000.00</b>	<b>48,172,000,000</b>	<b>275,710,476,200</b>	
<b>Total For R197</b>									<b>77,075,200,000,000.00</b>	<b>48,172,000,000</b>	<b>275,710,476,200</b>	
R202 On 07/12/2033 Spot Bond			4.41000	246.46010	4.35000	247.67482			29,988,000,000,000.00	6,800,000,000	135,493,601,300	
<b>Total R202 SPOT</b>									<b>29,988,000,000,000.00</b>	<b>6,800,000,000</b>	<b>135,493,601,300</b>	
<b>Total For R202</b>									<b>29,988,000,000,000.00</b>	<b>6,800,000,000</b>	<b>135,493,601,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			7.20000	100.85112	7.28500	100.79695			240,136,000,000,000.00	311,130,000,000	162,122,100,100
<b>Total R2023 SPOT</b>									<b>10,136,000,000,000.00</b>	<b>311,130,000,000</b>	<b>162,122,100,100</b>
<b>Total For R2023</b>									<b>10,136,000,000,000.00</b>	<b>311,130,000,000</b>	<b>162,122,100,100</b>
R2030 On 31/01/2030 Spot Bond			10.86500	87.04512	10.76000	87.49490			792,456,691,176,000.00	2,189,825,742,400	1,774,024,940,100
<b>Total R2030 SPOT</b>									<b>12,456,691,176,000.00</b>	<b>189,825,742,400</b>	<b>774,024,940,100</b>
<b>Total For R2030</b>									<b>12,456,691,176,000.00</b>	<b>189,825,742,400</b>	<b>774,024,940,100</b>
R2032 On 31/03/2032 Spot Bond			11.32500	82.35766	11.23000	82.81279			274,975,646,560,000.00	1,260,483,500,800	1,476,132,188,300
<b>Total R2032 SPOT</b>									<b>14,975,646,560,000.00</b>	<b>260,483,500,800</b>	<b>476,132,188,300</b>
<b>Total For R2032</b>									<b>14,975,646,560,000.00</b>	<b>260,483,500,800</b>	<b>476,132,188,300</b>
R2035 On 28/02/2035 Spot Bond			11.62000	82.88012	11.54500	83.27885			110,477,991,494,000.00	1,558,560,928,700	1,635,796,382,400
<b>Total R2035 SPOT</b>									<b>10,477,991,494,000.00</b>	<b>558,560,928,700</b>	<b>635,796,382,400</b>
<b>Total For R2035</b>									<b>10,477,991,494,000.00</b>	<b>558,560,928,700</b>	<b>635,796,382,400</b>
R2037 On 31/01/2037 Spot Bond			11.76500	78.99617	11.68000	79.45673			329,955,927,148,000.00	878,024,303,200	1,099,624,000,000
<b>Total R2037 SPOT</b>									<b>19,955,927,148,000.00</b>	<b>878,024,303,200</b>	<b>1,099,624,000,000</b>
<b>Total For R2037</b>									<b>19,955,927,148,000.00</b>	<b>878,024,303,200</b>	<b>1,099,624,000,000</b>
R2040 On 31/01/2040 Spot Bond			11.83500	80.74798	11.76500	81.15065			925,694,662,882,000.00	500,692,409,200	1,237,448,572,200
<b>Total R2040 SPOT</b>									<b>15,694,662,882,000.00</b>	<b>500,692,409,200</b>	<b>237,448,572,200</b>
<b>Total For R2040</b>									<b>15,694,662,882,000.00</b>	<b>500,692,409,200</b>	<b>237,448,572,200</b>
R2044 On 31/01/2044 Spot Bond			11.83000	77.60507	11.74500	78.10816			659,025,188,273,000.00	309,300,523,100	1,577,889,703,000
<b>Total R2044 SPOT</b>									<b>19,025,188,273,000.00</b>	<b>309,300,523,100</b>	<b>577,889,703,000</b>
<b>Total For R2044</b>									<b>19,025,188,273,000.00</b>	<b>309,300,523,100</b>	<b>577,889,703,000</b>
R2048 On 28/02/2048 Spot Bond			11.75500	76.52223	11.67000	77.03893			785,843,795,001,500.00	2,704,027,545,300	1,251,299,857,000
<b>Total R2048 SPOT</b>									<b>15,843,795,001,500.00</b>	<b>704,027,545,300</b>	<b>251,299,857,000</b>
<b>Total For R2048</b>									<b>15,843,795,001,500.00</b>	<b>704,027,545,300</b>	<b>251,299,857,000</b>
R209 On 31/03/2036 Spot Bond			11.62500	63.80118	11.53500	64.22486			330,831,641,050,000.00	716,630,678,800	650,070,900,000
<b>Total R209 SPOT</b>									<b>10,831,641,050,000.00</b>	<b>716,630,678,800</b>	<b>650,070,900,000</b>
<b>Total For R209</b>									<b>10,831,641,050,000.00</b>	<b>716,630,678,800</b>	<b>650,070,900,000</b>
R210 On 31/03/2028 Spot Bond			2.85000	225.96293	2.72000	227.36624			37,065,451,845,000.00	13,005,421,700	288,123,518,900
<b>Total R210 SPOT</b>									<b>17,065,451,845,000.00</b>	<b>13,005,421,700</b>	<b>288,123,518,900</b>
<b>Total For R210</b>									<b>17,065,451,845,000.00</b>	<b>13,005,421,700</b>	<b>288,123,518,900</b>
R213 On 28/02/2031 Spot Bond			11.20500	78.00613	11.11000	78.41603			788,079,508,808,500.00	1,587,512,673,700	1,287,534,133,200
<b>Total R213 SPOT</b>									<b>18,079,508,808,500.00</b>	<b>587,512,673,700</b>	<b>287,534,133,200</b>
<b>Total For R213</b>									<b>18,079,508,808,500.00</b>	<b>587,512,673,700</b>	<b>287,534,133,200</b>
R214 On 28/02/2041 Spot Bond			11.75500	61.25634	11.67500	61.64556			193,766,911,420,000.00	526,904,884,000	505,391,473,900
<b>Total R214 SPOT</b>									<b>13,766,911,420,000.00</b>	<b>526,904,884,000</b>	<b>505,391,473,900</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R214</b>										33,766,911,420,000.00	526,904,884,000	505,391,473,90
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.64961				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.36776				0.00	0	1,180,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,180,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>1,180,000,00</b>
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.68043				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	101.16305				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.10617				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.08351				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.01882				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.08366				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	100.69560				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.30356				0.00	0	20,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
RDFG0: On 21/09/2025 Spot Bond					0.00000	100.00440				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0: On 21/09/2027 Spot Bond					0.00000	100.00696				0.00	200,000,000	400,000,00

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 RDFG02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.01299				0.00	0	300,000,000
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.01863				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.32568				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	96.66297				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2022 Spot Bond					0.00000	100.52407				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	101.28551				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	101.81411				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.55682				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	100.43208				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	102.21818				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.66542				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	101.38400				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	100.48151				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.45025				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.91414				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	101.01100				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.05107				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.04250				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>	
RFCA2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			410,000,000,000,000.00	54,100,000,000	78,000,000,000	
<b>Total RFCA2 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>54,100,000,000</b>	<b>78,000,000,000</b>	
<b>Total For RFCA2</b>									<b>10,000,000,000,000.00</b>	<b>54,100,000,000</b>	<b>78,000,000,000</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.05075				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	11,800,000,000	11,800,000,000	
<b>Total RFCB2 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>11,800,000,000</b>	<b>11,800,000,000</b>	
<b>Total For RFCB2</b>									<b>10,000,000,000,000.00</b>	<b>11,800,000,000</b>	<b>11,800,000,000</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.06050				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,300,000,000
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RFCC2</b>										0.00	0	6,300,000,00
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.08430				0.00	0	
<b>Total RFCD1 SPOT</b>										0.00	0	
<b>Total For RFCD1</b>										0.00	0	
RFCD2 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
<b>Total RFCD2 SPOT</b>										0.00	0	4,000,000,00
<b>Total For RFCD2</b>										0.00	0	4,000,000,00
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										0.00	0	
<b>Total For RMBI06</b>										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.92986				0.00	0	
<b>Total RN2027 SPOT</b>										0.00	0	
<b>Total For RN2027</b>										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.17600	103.22924	9.17600	103.20395				0.00	0	
<b>Total RW23 SPOT</b>										0.00	0	
<b>Total For RW23</b>										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.92500	95.85629	11.92500	95.82595				0.00	0	
<b>Total RW28 SPOT</b>										0.00	0	
<b>Total For RW28</b>										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.41000	93.56266	12.41000	93.53189				0.00	0	
<b>Total RW31 SPOT</b>										0.00	0	
<b>Total For RW31</b>										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.41761				0.00	0	
<b>Total RWL26 SPOT</b>										0.00	0	
<b>Total For RWL26</b>										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.44000	95.21152	11.44000	95.18258				0.00	0	
<b>Total RWL28 SPOT</b>										0.00	0	
<b>Total For RWL28</b>										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										0.00	0	
<b>Total For SBK24/JIBAR</b>										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.30236				0.00	0	
<b>Total SBN02 SPOT</b>										0.00	0	
<b>Total For SBN02</b>										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.45762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.70000	104.76801	9.70000	104.74105				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.55517				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			9.06500	102.44540	9.06500	102.42072				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			9.75500	98.12275	9.75500	98.09735				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			10.04000	101.94772	10.04000	101.92043				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			9.30500	101.67610	9.30500	101.65056				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.36300	100.94812	9.36300	100.92302				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			10.83000	96.03853	10.83000	96.01102				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.96500	104.11583	6.96500	104.09613				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.57000	106.85327	9.57000	106.82613				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			10.16000	106.67674	10.16000	106.64801				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			7.30000	102.47616	7.30000	102.45623				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.31263				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			9.07500	9.07500	9.07500	102.40832				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.30999				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	103.12182				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.41182				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.08240				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.46993				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	101.29414				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.08432				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	101.72570				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.36310				0.00	0	400,000,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</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 SBS65</b>										0.00	0	400,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.09008				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.84505				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.42253				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.95051				0.00	0	
<b>Total SBS70 SPOT</b>										0.00	0	
<b>Total For SBS70</b>										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.85092				0.00	0	
<b>Total SBS71 SPOT</b>										0.00	0	
<b>Total For SBS71</b>										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.45241				0.00	0	
<b>Total SBS72 SPOT</b>										0.00	0	
<b>Total For SBS72</b>										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.16286				0.00	3,400,000,000	1,700,000,00
<b>Total SBS74 SPOT</b>										0.00	3,400,000,000	1,700,000,00
<b>Total For SBS74</b>										0.00	3,400,000,000	1,700,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.20662				0.00	0	
<b>Total SBS75 SPOT</b>										0.00	0	
<b>Total For SBS75</b>										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.25704				0.00	0	
<b>Total SBS76 SPOT</b>										0.00	0	
<b>Total For SBS76</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.75500	329.48748	2.75500	329.34684				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	226.56955				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.48871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.19439				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	99.95942				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	103.06850				0.00	260,000,000	130,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	103.81897				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				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.47354				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	99.78005				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	101.82273				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	101.74367				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.45298				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			8.80500	105.06814	8.80500	105.04340				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	101.34202				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	102.19353				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.87184				0.00	740,000,000	571,100,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>571,100,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>740,000,000</b>	<b>571,100,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.46342				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	100.69034				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.03022				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.14706				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			10.28500	92.90850	10.28500	92.88319				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	100.98399				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	101.21822				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.83905				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	100.82708				0.00	0	
<b>Total SLRA8 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 SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.86276				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	100.88684				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	100.88684				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	100.87487				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	100.85096				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	100.88662				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	100.91071				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.90470				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	100.89869				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	100.93431				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			8.98000	106.88604	8.98000	106.86039				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	100.50209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.22141				0.00	0	100,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.85624				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	100.60734				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	100.61937				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	100.61031				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	100.62422				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>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.79911				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.82139				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.53837				0.00	0	120,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.30059				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.88107				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	101.04237				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.32134				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>	
SPGC03 On 12/07/2023 Spot Bond					0.00000	101.27252				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	101.63851				0.00	0	60,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.09589				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	160.23733				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 21/12/2026 Spot Bond			9.31000	106.92046	9.31000	106.89389				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			10.60000	80.81979	10.60000	80.79674				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.90718				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.40341				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>	
SSN041 On 13/10/2023 Spot Bond			8.68500	105.59521	8.68500	105.57068				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>	
SSN043 On 31/01/2038 Spot Bond			5.32500	113.96642	5.32500	113.91001				0.00	0	
<b>Total SSN043 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 SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.92209				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.16279				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.19759				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			2.38000	2.38000	2.38000	330.75502				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	101.26773				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	101.08441				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	99.86382				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.25500	3.25500	3.25500	162.39653				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			5.32500	5.32500	5.32500	113.91001				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			4.32000	4.32000	4.32000	114.87889				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			3.90000	3.90000	3.90000	214.15229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.52399				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.51504				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.14808				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.14313				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.91866				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.22128				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.07062				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.43084				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.53540				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>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.22622				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>	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.05743				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	229.08637				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.14966				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	99.57697				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	100.32837				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.42500	84.56901	11.42500	84.54348				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.06076				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.05000	212.63426	4.05000	212.53609				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			5.40500	225.58499	5.40500	225.47272				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	100.88073				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111: On 31/03/2024 Spot Bond					0.00000	93.37302				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 11/12/2022 Spot Bond					0.00000	100.21328				0.00	0	
<b>Total SSN120 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 SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.39007				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.04192				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	100.70497				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	97.19205				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	96.84036				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	100.30154				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	97.52066				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	99.79798				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.57315				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.24781				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.39742				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>	
SSN17 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SSN171 On 03/10/2022 Spot Bond					0.00000	99.89885				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>	
SSN172 On 28/02/2025 Spot Bond					0.00000	98.38935				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>	
SSN173 On 28/02/2027 Spot Bond					0.00000	100.50151				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>	
SSN174 On 31/03/2046 Spot Bond			4.43327	112.96696	4.43327	112.91365				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>	
SSN175 On 31/12/2050 Spot Bond			4.41100	48.51964	4.41100	116.31767				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>	
SSN176 On 30/11/2022 Spot Bond					0.00000	100.53350				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	100.63224				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	100.51549				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	103.29282				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.82500	97.87475	9.82500	97.84910				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.61534				0.00	0	120,000.00
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000.00</b>
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	<b>120,000.00</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
T17A11 On 21/02/2024 Spot Bond					0.00000	100.70180				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.62138				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.73392				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.63320				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.62318				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.63320				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.95500	98.57394	7.95500	98.55305				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			8.46500	98.64627	8.46500	98.62405				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.89406				0.00	0	500,000,0€
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
TC002 On 15/02/2027 Spot Bond					0.00000	101.01644				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.35089				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.09903				0.00	0	
<b>Total TFS154 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 TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.58618				0.00	0	4,000,000,00
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.93048				0.00	0	150,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.30966				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>	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.79858				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>	
TFS16c On 22/10/2022 Spot Bond					0.00000	101.22703				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	101.47680				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	100.96526				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	101.11664				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.90968				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.78785				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.29922				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	100.19505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.64838				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	100.71317				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.65254				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			10.30500	10.30500	10.30500	103.33458				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>	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.63776				0.00	0	
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.62946				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>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.67565				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>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.69682				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>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.69509				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.72282				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.72282				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.75256				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	100.69874				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.12321				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.00051				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	100.91216				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	100.63346				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			9.23500	99.61588	9.23500	99.59144				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	100.63848				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	100.63547				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			6.50500	99.29505	6.50500	99.27778				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	100.65756				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.86547				0.00	0	
<b>Total TH16B2 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 TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.69570				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	100.68868				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	100.73683				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	100.72379				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	100.90410				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	100.98908				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	100.93911				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	100.67830				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	100.66327				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	100.65826				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.71436				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	100.69132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.68832				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	100.89834				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	100.86139				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	100.83840				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	100.56313				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	100.57823				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>	
TL25 On 04/09/2024 Spot Bond			8.96500	101.69976	8.96500	101.67512				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.31532				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.55190				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.80500	102.82593	9.80500	102.79903				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.68497				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL30 On 10/06/2024 Spot Bond					0.00000	100.67451				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.93946				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.33900				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.18500	105.92337	9.18500	105.89753				0.00	0	400,000,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	51.35861	100.00000	51.24556				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			10.18500	99.36035	10.18500	99.33354				0.00	0	1,672,938,30
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,672,938,30</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,672,938,30</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	19.09466	100.00000	19.05263				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			11.68500	92.79746	11.68500	92.76884			430,008,000,000,000.00	36,800,000,000	21,086,920,20	
<b>Total TN27 SPOT</b>									<b>10,008,000,000,000.00</b>	<b>36,800,000,000</b>	<b>21,086,920,20</b>	
<b>Total For TN27</b>									<b>10,008,000,000,000.00</b>	<b>36,800,000,000</b>	<b>21,086,920,20</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.49061	100.00000	13.46092				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.69000	95.15696	11.69000	95.12759				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.34000	90.51355	12.34000	95.71508				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	114.32010	8.00000	119.53324				0.00	0	
<b>Total TN30/R2030 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 TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.75200	93.30532	12.75200	93.27398				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			13.18500	83.09628	13.18500	88.42170				0.00	0	645,320,80
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>645,320,80</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>645,320,80</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	99.71432	10.75000	105.04390				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.07424				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	101.12646				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			5.69000	101.68045	5.69000	101.76143				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.24792				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.04067				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.04290				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.04615				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			8.35500	97.81404	8.35500	99.71561				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	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 TR50M2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR50M2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.72797				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			8.39500	103.42081	8.39500	103.39727				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	100.81409				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	100.99647				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	100.88513				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.39684				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			8.68500	105.01486	8.68500	104.99048				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.39684				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			9.36500	102.92855	9.36500	102.90281				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	100.07602				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.07143				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.05828				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.05179				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.09392				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.09392				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>	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.68078				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.57149				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.09640				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	101.66142				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.48576				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.10680				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 06/10/2022 Spot Bond					0.00000	101.19092				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	100.00000				0.00	0	
<b>Total TWC416 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 TWC416</b>									<b>0.00</b>	<b>0</b>	
TWC41 On 20/10/2022 Spot Bond					0.00000	101.10012			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	0.00000			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	100.70736			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	100.00000			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>	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.90968			0.00	0	
<b>Total TWC421 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC421</b>									<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.42794			0.00	0	
<b>Total TWC422 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC422</b>									<b>0.00</b>	<b>0</b>	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.33600			0.00	0	
<b>Total TWC423 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC423</b>									<b>0.00</b>	<b>0</b>	
TWC42 On 10/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	41,400,000,000	41,400,000,00
<b>Total TWC424 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>41,400,000,000</b>	<b>41,400,000,00</b>
<b>Total For TWC424</b>									<b>10,000,000,000,000.00</b>	<b>41,400,000,000</b>	<b>41,400,000,00</b>
UG26 On 09/03/2026 Spot Bond			11.65500	99.65285	11.65500	99.62167			0.00	0	
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.79731			0.00	0	
<b>Total UU1A01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>									<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.81493			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	100.81523			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A04 On 15/05/2026 Spot Bond					0.00000	100.89278				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>	
UU1B01 On 15/05/2026 Spot Bond					0.00000	100.91068				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>	
UU1B01 On 15/05/2026 Spot Bond					0.00000	100.93931				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>	
UU1C01 On 15/05/2026 Spot Bond					0.00000	101.06566				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>	
UU1C01 On 15/05/2026 Spot Bond					0.00000	101.08948				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	101.54573				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	100.94660				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	100.79009				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	100.82760				0.00	500,000,000	350,000,000
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>350,000,000</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>500,000,000</b>	<b>350,000,000</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.73438				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	100.48004				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE20 On 27/08/2027 Spot Bond					0.00000	100.49632			0.00	500,000,000	350,000,000
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>350,000,000</b>
<b>Total For VKE20</b>									<b>0.00</b>	<b>500,000,000</b>	<b>350,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.19320			0.00	0	0
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>2.13e+017</b>	<b>336,577,128,900</b>	<b>579,976,330,800</b>
<b>Total for SPOT :</b>									<b>2.13e+017</b>	<b>336,577,128,900</b>	<b>579,976,330,800</b>
<b>Total Futures</b>									<b>2.13e+017</b>	<b>336,577,152,866</b>	<b>579,977,650,470</b>
<b>Total Options</b>									<b>9 595 701.00</b>	<b>5,800</b>	<b>174,600</b>
<b>Grand Total:</b>									<b>2.13e+017</b>	<b>336,577,158,666</b>	<b>579,977,825,100</b>