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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/11/2022

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			12.63000	71.23123	12.63000	71.23123			0.00	0	
ES33	On	02/02/2023	Bond Future			12.60994	73.54920	12.78537	72.76011			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.77716	71.25585	12.95850	70.45771			0.00	0	
ES33	On	03/08/2023	Bond Future			12.95346	72.70151	13.12954	71.94343			0.00	0	
ES33	On	02/11/2023	Bond Future			13.13904	70.39627	13.31145	69.67065			0.00	0	
ES33	On	01/02/2024	Bond Future			15.19140	64.72120	13.31000	13.31000			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			12.80500	69.70090	12.80500	69.70090			0.00	0	
ES42	On	02/02/2023	Bond Future			12.76778	72.09412	12.93189	71.23445			0.00	0	4,7
ES42	On	04/05/2023	Bond Future			12.91764	69.30287	13.08720	68.43253			0.00	0	
ES42	On	03/08/2023	Bond Future			13.07043	70.70903	13.23578	69.87642			0.00	0	
ES42	On	02/11/2023	Bond Future			13.23060	67.89532	13.39323	67.09312			0.00	0	
ES42	On	01/02/2024	Bond Future			14.96547	62.29240	13.40000	13.40000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,7</b>

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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	Open Interest
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	03/11/2022			165.98124	165.98124	165.98124	165.98124			0.00	0	
I2025	On	02/02/2023			166.83103	166.83103	166.93642	166.93642			0.00	0	6,08
I2025	On	04/05/2023			170.23752	170.23752	170.36141	170.36141			0.00	0	
I2025	On	03/08/2023			171.94387	171.94387	172.20348	172.20348			0.00	0	
I2025	On	02/11/2023			175.46704	175.46704	175.84838	175.84838			0.00	0	
I2025	On	01/02/2024			160.25763	160.25763	175.85000	175.85000			0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,08</b>
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>6,08</b>
I2029	On	03/11/2022			119.89642	119.89642	119.89642	119.89642			0.00	0	
I2029	On	02/02/2023			121.33294	121.33294	122.55058	122.55058			0.00	0	1,35
I2029	On	04/05/2023			122.51679	122.51679	123.77070	123.77070			0.00	0	
I2029	On	03/08/2023			125.00200	125.00200	126.37842	126.37842			0.00	0	
I2029	On	02/11/2023			126.23305	126.23305	127.72251	127.72251			0.00	0	
I2029	On	01/02/2024			116.54144	116.54144	127.72000	127.72000			0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>1,35</b>
I2033	On	03/11/2022			115.71044	115.71044	115.71044	115.71044			0.00	0	
I2033	On	02/02/2023			117.85942	117.85942	116.84580	116.84580			0.00	0	7,27
I2033	On	04/05/2023			118.88222	118.88222	117.85889	117.85889			0.00	0	
I2033	On	03/08/2023			121.29376	121.29376	120.34196	120.34196			0.00	0	
I2033	On	02/11/2023			122.35779	122.35779	121.46719	121.46719			0.00	0	
I2033	On	01/02/2024			112.96928	112.96928	121.47000	121.47000			0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,27</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>7,27</b>
I2038	On	03/11/2022			128.70123	128.70123	128.70123	128.70123			0.00	0	
I2038	On	02/02/2023			128.08012	128.08012	129.00958	129.00958			0.00	0	4,08
I2038	On	04/05/2023			130.69573	130.69573	131.65692	131.65692			0.00	0	1,79
I2038	On	03/08/2023			131.38176	131.38176	132.46541	132.46541			0.00	0	
I2038	On	02/11/2023			134.07371	134.07371	135.26938	135.26938			0.00	0	
I2038	On	01/02/2024			121.76127	121.76127	135.27000	135.27000			0.00	0	
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,85</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>5,85</b>
I2046	On	03/11/2022			116.20189	116.20189	116.20189	116.20189			0.00	0	
I2046	On	02/02/2023			114.21955	114.21955	118.35468	118.35468			0.00	0	11,67
I2046	On	04/05/2023			114.51949	114.51949	118.74988	118.74988			0.00	0	5,67
I2046	On	03/08/2023			116.84255	116.84255	121.25229	121.25229			0.00	0	
I2046	On	02/11/2023			117.14647	117.14647	121.72762	121.72762			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046	On	01/02/2024	Bond Future			108.07065	108.07065	121.73000	121.73000				0.00	0	
<b>Total I2046 Future</b>													<b>0.00</b>	<b>0</b>	<b>17,35</b>
<b>Total For I2046</b>													<b>0.00</b>	<b>0</b>	<b>17,35</b>
I2050	On	03/11/2022	Bond Future			116.98817	116.98817	116.98817	116.98817				0.00	0	
I2050	On	02/02/2023	Bond Future			114.30871	114.30871	119.16648	119.16648				0.00	0	9,30
I2050	On	04/05/2023	Bond Future			116.64291	116.64291	121.61144	121.61144				0.00	0	3,50
I2050	On	03/08/2023	Bond Future			116.82265	116.82265	121.98709	121.98709				0.00	0	
I2050	On	02/11/2023	Bond Future			119.21644	119.21644	124.56921	124.56921				0.00	0	
I2050	On	01/02/2024	Bond Future			107.83106	107.83106	124.57000	124.57000				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>12,80</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>12,80</b>
R186	On	03/11/2022	Bond Future			9.16000	108.50704	9.16000	108.50704		5.86		0.00	0	
R186	On	02/02/2023	Bond Future			9.12280	105.76749	9.25594	105.33077		6.28	124,699,870.71		1,179	78,40
R186	On	04/05/2023	Bond Future			9.20345	107.90284	9.34439	107.46778		5.36		0.00	0	12,10
R186	On	03/08/2023	Bond Future			9.29864	104.76170	9.42311	104.40163		5.44		0.00	0	
R186	On	02/11/2023	Bond Future			9.39878	106.88507	9.50841	106.58940		4.35		0.00	0	
R186	On	01/02/2024	Bond Future			13.96607	93.33928	9.51000	9.51000		4.44		0.00	0	
<b>Total R186 Future</b>													<b>124,699,870.71</b>	<b>1,179</b>	<b>90,60</b>
R186	On	02/02/2023	Bond Future	8.32	Call			321.09000	0.32109	394,460	6.25		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,440.29000	3.44029	3,076,940	6.25		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			326.86000	0.32686	401,170	6.25		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,412.12000	3.41212	3,049,710	6.25		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			332.57000	0.33257	408,130	6.25		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,383.90000	3.38390	3,022,740	6.25		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,025.37000	1.02537	1,083,640	5.21		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,592.98000	2.59298	2,216,190	5.21		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,001.66000	1.00166	1,058,470	5.20		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,632.03000	2.63203	2,253,780	5.20		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,013.62000	1.01362	1,070,870	5.20		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,612.60000	2.61260	2,234,790	5.20		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,594.51000	1.59451	1,427,620	5.57		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,522.32000	2.52232	2,716,290	5.58		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,584.15000	1.58415	1,418,050	5.58		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,486.37000	2.48637	2,678,750	5.57		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,605.29000	1.60529	1,437,600	5.57		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,504.14000	2.50414	2,697,320	5.57		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,907.93000	1.90793	1,813,790	4.29		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,227.33000	2.22733	1,837,520	4.29		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,680.74000	3.68074	3,679,200	4.87		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	10.42	Put			1,263.13000	1.26313	965,920	4.87	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			1,568.42000	1.56842	1,462,420	4.17	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			2,539.04000	2.53904	2,137,370	4.17	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,893.25000	1.89325	1,798,460	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,239.68000	2.23968	1,849,220	4.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,922.67000	1.92267	1,829,170	4.30	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,215.05000	2.21505	1,825,880	4.30	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			0.00000	0.00000	10,422,260	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			0.00000	0.00000	22,630	4.31	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			0.00000	0.00000	10,471,270	4.31	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			0.00000	0.00000	23,150	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			0.00000	0.00000	10,446,760	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			0.00000	0.00000	23,670	4.32	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,45</b>
<b>Total For R186</b>												<b>124,699,870.71</b>	<b>1,179</b>	<b>94,04</b>
R197	On	03/11/2022	Bond Future			330.83862	330.83862	330.83862	330.83862			0.00	0	
R197	On	02/02/2023	Bond Future			328.26397	328.26397	327.90753	327.90753			0.00	0	9;
R197	On	04/05/2023	Bond Future			334.96652	334.96652	334.63489	334.63489			0.00	0	
R197	On	03/08/2023	Bond Future			332.67530	332.67530	332.59634	332.59634			0.00	0	
R197	On	02/11/2023	Bond Future			339.49168	339.49168	339.63689	339.63689			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>97</b>
R202	On	03/11/2022	Bond Future			251.28256	251.28256	251.28256	251.28256			0.00	0	
R202	On	02/02/2023	Bond Future			251.90059	251.90059	250.52805	250.52805			0.00	0	5,9;
R202	On	04/05/2023	Bond Future			257.04344	257.04344	255.66726	255.66726			0.00	0	
R202	On	03/08/2023	Bond Future			257.43139	257.43139	256.22607	256.22607			0.00	0	
R202	On	02/11/2023	Bond Future			262.70626	262.70626	261.64947	261.64947			0.00	0	
R202	On	01/02/2024	Bond Future			237.67522	237.67522	261.65000	261.65000			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,97</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>5,97</b>
R2023	On	03/11/2022	Bond Future			7.29500	101.60070	7.29500	101.60070		0.37	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	03/11/2022	Bond Future			10.82000	88.25322	10.82000	88.25322		9.79	0.00	0	
R2030	On	02/02/2023	Bond Future			10.78168	86.74621	10.94238	86.04327		10.80	294,329,890.53	3,393	90,9;
R2030	On	04/05/2023	Bond Future			10.91422	88.49877	11.08113	87.79033		10.50	0.00	0	
R2030	On	03/08/2023	Bond Future			11.06257	86.26671	11.22154	85.61343		10.26	0.00	0	
R2030	On	02/11/2023	Bond Future			11.20682	88.01519	11.35940	87.40772		8.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future			13.76363	77.13484	11.36000	11.36000	8.57	0.00	0	
<b>Total R2030 Future</b>											<b>294,329,890.53</b>	<b>3,393</b>	<b>90,97</b>
R2030	On	02/02/2023	Bond Future	8.81	Call			47.07000	0.04707	66,230	11.13	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,997.78000	9.99778	9,314,000	11.13	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			79.95000	0.07995	110,520	11.10	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,889.74000	8.88974	8,217,370	11.10	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			86.31000	0.08631	119,080	11.07	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			6,066.03000	6.06603	5,446,500	10.62	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			309.19000	0.30919	410,010	10.51	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,515.35000	5.51535	4,913,230	10.51	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,349.46000	5.34946	4,753,220	10.48	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			396.15000	0.39615	520,360	10.40	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,902.45000	4.90245	4,323,720	10.40	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			108.26000	0.10826	148,460	10.97	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,134.42000	8.13442	7,471,680	10.97	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			247.78000	0.24778	331,190	10.62	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,664.66000	4.66466	4,096,320	10.35	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			444.45000	0.44445	581,110	10.35	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,626.47000	4.62647	4,060,190	10.35	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			314.41000	0.31441	416,660	10.51	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,473.70000	5.47370	4,873,010	10.51	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			330.60000	0.33060	437,300	10.48	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,428.14000	1.42814	1,157,650	10.96	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			2,886.95000	2.88695	3,364,800	11.16	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,136.17000	1.13617	911,080	11.16	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			429.48000	0.42948	562,300	10.36	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,704.00000	4.70400	4,133,880	10.36	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			436.40000	0.43640	571,000	10.35	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			8,699.42000	8.69942	8,029,250	11.07	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,479.87000	3.47987	3,999,520	11.38	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			886.69000	0.88669	703,400	11.38	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,265.93000	2.26593	2,687,960	10.92	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,497.38000	1.49738	1,216,470	10.92	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,368.56000	2.36856	2,801,010	10.96	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			275.96000	0.27596	361,370	10.59	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,518.55000	9.51855	8,895,520	10.59	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			528.48000	0.52848	669,900	10.29	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			7,174.46000	7.17446	6,607,440	10.29	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			584.69000	0.58469	737,510	10.24	0	48

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	04/05/2023	Bond Future	9.67	Put			6,814.29000	6.81429	6,258,670	10.24	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			660.34000	0.66034	827,610	10.18	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			6,384.24000	6.38424	5,843,070	10.18	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			836.28000	0.83628	1,035,470	10.06	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			5,559.22000	5.55922	5,049,970	10.06	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,352.04000	1.35204	1,626,820	10.16	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,202.09000	4.20209	3,768,430	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,501.98000	1.50198	1,795,710	10.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,913.33000	3.91333	3,498,620	10.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,518.24000	1.51824	1,813,900	10.20	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,885.87000	3.88587	3,473,090	10.20	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,534.61000	1.53461	1,832,200	10.20	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,858.55000	3.85855	3,447,700	10.20	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,720.44000	1.72044	2,039,240	10.26	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,565.58000	3.56558	3,175,940	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,203.49000	3.20349	3,649,930	10.80	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,119.21000	2.11921	1,857,210	10.80	0.00	0	18
R2030	On	04/05/2023	Bond Future	11.62	Call			3,941.52000	3.94152	4,430,270	11.07	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,703.97000	1.70397	1,484,280	11.07	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			5,150.78000	5.15078	5,696,150	11.50	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,220.51000	1.22051	1,057,440	11.50	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			6,577.62000	6.57762	7,170,540	11.99	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			843.27000	0.84327	727,750	11.99	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call			6,801.29000	6.80129	7,400,360	12.06	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			796.88000	0.79688	687,510	12.06	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			4,245.66000	4.24566	3,907,450	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,734.82000	2.73482	2,500,000	10.35	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,281.23000	3.28123	3,701,310	10.36	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,717.34000	2.71734	2,484,140	10.36	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,492.64000	1.49264	1,769,220	9.80	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			4,937.50000	4.93750	4,560,800	9.80	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,867.32000	1.86732	2,182,390	9.89	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Put			1,235.14000	1.23514	1,126,840	11.52	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call			7,510.64000	7.51064	8,075,390	11.82	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			1,018.70000	1.01870	930,170	11.82	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call			3,235.12000	3.23512	3,651,960	10.34	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,752.39000	2.75239	2,515,950	10.34	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,258.14000	3.25814	3,676,600	10.35	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			6,607.20000	6.60720	7,152,180	11.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,722.36000	1.72236	1,935,970	7.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	02/11/2023	Bond Future	10.80	Put		3,976.29000	3.97629	3,582,430	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,738.95000	1.73895	1,953,640	7.59	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,951.94000	3.95194	3,559,160	7.59	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,755.64000	1.75564	1,971,060	7.59	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,927.71000	3.92771	3,535,660	7.59	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		0.00000	0.00000	9,150,090	8.48	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call		0.00000	0.00000	490,750	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		0.00000	0.00000	9,215,440	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		0.00000	0.00000	496,680	8.47	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		0.00000	0.00000	9,182,730	8.47	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		0.00000	0.00000	502,670	8.48	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,95</b>
<b>Total For R2030</b>											<b>294,329,890.53</b>	<b>3,393</b>	<b>110,93</b>
R2032	On	03/11/2022	Bond Future			11.29000	83.53602	11.29000	83.53602	12.08	0.00	0	
R2032	On	02/02/2023	Bond Future			11.26131	86.00384	11.43127	85.16511	12.78	21,156,944.64	246	116,02
R2032	On	04/05/2023	Bond Future			11.39140	83.57846	11.56724	82.73107	13.39	0.00	0	66,36
R2032	On	03/08/2023	Bond Future			11.52957	85.25493	11.69921	84.45674	12.25	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.67348	82.82305	11.83855	82.06542	10.16	0.00	0	
R2032	On	01/02/2024	Bond Future			13.79974	76.22141	11.84000	11.84000	10.33	0.00	0	
<b>Total R2032 Future</b>											<b>21,156,944.64</b>	<b>246</b>	<b>184,95</b>
R2032	On	02/02/2023	Bond Future	9.31	Call		38.30000	0.03830	56,320	12.04	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		11,369.66000	11.36966	10,548,950	12.04	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call		58.36000	0.05836	84,530	12.04	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put		10,465.97000	10.46597	9,653,410	12.04	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		163.20000	0.16320	228,010	11.94	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.22	Put		6,532.86000	6.53286	5,802,750	11.86	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		404.39000	0.40439	543,580	11.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		5,779.22000	5.77922	5,079,680	11.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		5,687.71000	5.68771	4,992,300	11.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		501.05000	0.50105	666,460	11.79	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		5,239.28000	5.23928	4,565,960	11.79	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.16	Call		266.59000	0.26659	365,120	11.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		6,824.56000	6.82456	6,084,360	11.88	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.22	Call		299.64000	0.29964	408,260	11.86	0.00	0	50
R2032	On	02/02/2023	Bond Future	11.69	Put		1,615.51000	1.61551	1,302,860	13.03	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		3,334.21000	3.33421	3,900,130	13.24	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,362.88000	1.36288	1,090,070	13.24	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.39	Call		411.89000	0.41189	553,020	11.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		5,733.44000	5.73344	5,035,840	11.82	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	10.40	Call			419.40000	0.41940	562,720	11.82	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put			8,035.95000	8.03595	7,262,030	11.94	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Call			6,594.02000	6.59402	7,327,220	14.50	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			455.54000	0.45554	350,010	14.50	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			690.78000	0.69078	901,340	11.92	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put			4,537.58000	4.53758	3,909,410	11.92	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,870.78000	2.87078	3,396,860	13.03	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,189.05000	1.18905	1,489,140	12.65	0.00	0	4!
R2032	On	04/05/2023	Bond Future	10.62	Put			5,894.07000	5.89407	5,346,770	12.65	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,575.58000	1.57558	1,931,900	12.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,004.87000	5.00487	4,513,800	12.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,592.46000	1.59246	1,951,040	12.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,971.24000	4.97124	4,482,430	12.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,609.45000	1.60945	1,970,300	12.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,937.76000	4.93776	4,451,220	12.81	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,588.24000	2.58824	3,059,990	13.25	0.00	0	4!
R2032	On	04/05/2023	Bond Future	11.37	Put			3,539.55000	3.53955	3,163,910	13.25	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			9,060.31000	9.06031	9,819,580	15.75	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			755.41000	0.75541	667,290	15.75	0.00	0	4!
R2032	On	03/08/2023	Bond Future	11.76	Put			3,360.97000	3.36097	3,060,230	12.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,340.00000	3.34000	3,041,160	12.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,011.55000	4.01155	4,532,740	12.40	0.00	0	5,0!
R2032	On	03/08/2023	Bond Future	11.90	Put			3,079.96000	3.07996	2,802,960	12.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,618.74000	3.61874	4,114,570	12.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,381.76000	3.38176	3,079,400	12.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,644.50000	3.64450	4,141,950	12.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,670.05000	3.67005	4,169,400	12.27	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,971.39000	1.97139	2,296,440	9.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,858.74000	4.85874	4,426,160	9.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,989.33000	1.98933	2,316,170	9.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,828.94000	4.82894	4,398,150	9.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,007.37000	2.00737	2,335,990	9.76	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,799.27000	4.79927	4,370,260	9.76	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			0.00000	0.00000	9,098,710	10.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			0.00000	0.00000	906,470	10.19	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			0.00000	0.00000	9,169,590	10.19	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			0.00000	0.00000	915,960	10.20	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			0.00000	0.00000	9,134,110	10.20	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			0.00000	0.00000	925,500	10.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>11,31</b>	
<b>Total For R2032</b>												<b>21,156,944.64</b>	<b>246</b>	<b>196,30</b>	
R2035	On	03/11/2022	Bond Future			11.68500	83.55666	11.68500	83.55666		13.88		0.00	0	
R2035	On	02/02/2023	Bond Future			11.62051	86.33511	11.80034	85.34040		14.60		0.00	0	161,00
R2035	On	04/05/2023	Bond Future			11.74464	83.57280	11.93017	82.56628		15.29		0.00	0	
R2035	On	03/08/2023	Bond Future			11.87732	85.24911	12.05805	84.28819		14.22		0.00	0	
R2035	On	02/11/2023	Bond Future			12.01740	82.47228	12.19487	81.54781		12.03		0.00	0	
R2035	On	01/02/2024	Bond Future			13.89688	75.92180	12.19000	12.19000		12.09		0.00	0	
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>161,00</b>	
R2035	On	02/02/2023	Bond Future	9.81	Call			54.39000	0.05439	81,510	13.30		0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			12,098.04000	12.09804	11,130,450	13.30		0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			60.57000	0.06057	90,390	13.30		0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,838.26000	11.83826	10,873,370	13.30		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			67.35000	0.06735	100,070	13.30		0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			7,111.79000	7.11179	6,257,460	13.33		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,934.86000	5.93486	5,140,590	13.46		0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			183.62000	0.18362	261,100	13.32		0.00	0	91
R2035	On	02/02/2023	Bond Future	10.30	Put			9,040.63000	9.04063	8,123,400	13.32		0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			348.21000	0.34821	479,810	13.33		0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,328.87000	7.32887	6,465,760	13.33		0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			377.16000	0.37716	517,540	13.33		0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			5,059.48000	5.05948	4,325,070	13.67		0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			392.23000	0.39223	537,130	13.33		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,004.21000	7.00421	6,154,400	13.33		0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			584.60000	0.58460	782,100	13.45		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,983.18000	5.98318	5,185,970	13.45		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			596.33000	0.59633	796,770	13.46		0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			515.02000	0.51502	385,180	16.89		0.00	0	91
R2035	On	02/02/2023	Bond Future	10.88	Call			608.10000	0.60810	811,610	13.47		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,886.64000	5.88664	5,095,440	13.47		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			835.82000	0.83582	1,092,840	13.66		0.00	0	91
R2035	On	02/02/2023	Bond Future	11.05	Put			5,103.44000	5.10344	4,365,750	13.66		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			850.81000	0.85081	1,111,110	13.67		0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			11,580.12000	11.58012	10,618,130	13.30		0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			2,925.69000	2.92569	3,495,450	14.90		0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,164.99000	2.16499	1,740,040	14.90		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			3,052.63000	3.05263	3,635,410	14.96		0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			2,075.94000	2.07594	1,664,010	14.96		0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			7,793.59000	7.79359	8,658,460	16.89		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	10.60	Call		891.58000	0.89158	1,114,130	14.20		0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,518.40000	8.51840	7,734,430	14.20		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,779.77000	1.77977	2,145,870	14.40		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,788.25000	5.78825	5,147,830	14.40		0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		325.50000	0.32550	425,380	14.19		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,703.74000	12.70374	11,797,100	14.19		0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		713.85000	0.71385	901,270	14.20		0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		9,449.68000	9.44968	8,630,580	14.20		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		7,754.93000	7.75493	8,548,640	16.94		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,414.88000	1.41488	1,202,070	16.94		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,703.52000	1.70352	2,059,090	14.37		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,942.82000	5.94282	5,291,870	14.37		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,760.52000	1.76052	2,124,040	14.39		0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,826.62000	5.82662	5,183,620	14.39		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,799.15000	1.79915	2,167,830	14.41		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,750.06000	5.75006	5,112,220	14.41		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,181.03000	5.18103	5,852,090	15.92		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,402.11000	2.40211	2,066,650	15.92		0.00	0	38
R2035	On	03/08/2023	Bond Future	11.99	Put		4,288.83000	4.28883	3,860,680	14.21		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,956.66000	3.95666	4,491,380	14.22		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,263.54000	4.26354	3,837,340	14.22		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,901.26000	3.90126	4,432,070	14.20		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,314.25000	4.31425	3,884,140	14.20		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,928.92000	3.92892	4,461,690	14.21		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,090.19000	2.09019	2,413,020	11.40		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,239.93000	6.23993	5,638,290	11.40		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,109.35000	2.10935	2,434,210	11.40		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,203.62000	6.20362	5,604,010	11.40		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,071.44000	2.07144	2,392,260	11.39		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,276.69000	6.27669	5,673,040	11.39		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		0.00000	0.00000	9,485,250	11.81		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		0.00000	0.00000	1,332,280	11.82		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		0.00000	0.00000	9,446,370	11.82		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		0.00000	0.00000	1,344,750	11.83		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		0.00000	0.00000	9,407,610	11.83		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		0.00000	0.00000	1,319,870	11.81		0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>8,47</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>169,48</b>
R2037	On	03/11/2022	Bond Future			11.83000	79.61670	11.83000	79.61670	14.79		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023			11.74983	78.10644	11.93431	77.07446		16.45	0.00	0	129,16
R2037	On	04/05/2023			11.87440	79.68484	12.06460	78.63988		16.35	0.00	0	
R2037	On	03/08/2023			12.00936	77.02563	12.19560	76.02194		16.08	0.00	0	
R2037	On	02/11/2023			12.13808	78.58681	12.32154	77.61546		12.90	0.00	0	
R2037	On	01/02/2024			13.88390	68.14489	12.32000	12.32000		13.72	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>129,16</b>
R2037	On	02/02/2023	11.03	Call			631.94000	0.63194	848,650	15.06	0.00	0	
R2037	On	02/02/2023	11.03	Put			5,892.88000	5.89288	5,077,610	15.06	0.00	0	
R2037	On	02/02/2023	11.04	Call			644.36000	0.64436	864,210	15.07	0.00	0	
R2037	On	02/02/2023	11.04	Put			5,844.26000	5.84426	5,032,130	15.07	0.00	0	
R2037	On	02/02/2023	11.05	Call			657.05000	0.65705	880,080	15.08	0.00	0	
R2037	On	02/02/2023	11.05	Put			5,795.98000	5.79598	4,987,030	15.08	0.00	0	
R2037	On	02/02/2023	11.10	Call			722.68000	0.72268	961,800	15.14	0.00	0	6:
R2037	On	02/02/2023	11.10	Put			5,557.74000	5.55774	4,764,880	15.14	0.00	0	
R2037	On	02/02/2023	11.97	Call			2,621.53000	2.62153	3,179,110	16.40	0.00	0	
R2037	On	02/02/2023	11.97	Put			2,424.22000	2.42422	1,949,820	16.40	0.00	0	6:
R2037	On	04/05/2023	11.31	Call			1,783.13000	1.78313	2,156,590	15.50	0.00	0	
R2037	On	04/05/2023	11.31	Put			6,056.06000	6.05606	5,384,560	15.50	0.00	0	
R2037	On	04/05/2023	11.32	Call			1,802.58000	1.80258	2,178,700	15.51	0.00	0	
R2037	On	04/05/2023	11.32	Put			6,016.61000	6.01661	5,347,770	15.51	0.00	0	
R2037	On	04/05/2023	11.03	Call			1,290.33000	1.29033	1,590,980	15.23	0.00	0	4:
R2037	On	04/05/2023	11.03	Put			7,238.32000	7.23832	6,494,010	15.23	0.00	0	
R2037	On	04/05/2023	11.78	Call			2,844.80000	2.84480	3,345,780	16.05	0.00	0	4:
R2037	On	04/05/2023	11.78	Put			4,416.26000	4.41626	3,872,280	16.05	0.00	0	
R2037	On	04/05/2023	13.73	Call			9,421.63000	9.42163	10,293,920	18.94	0.00	0	
R2037	On	04/05/2023	13.73	Put			1,108.50000	1.10850	935,830	18.94	0.00	0	4:
R2037	On	04/05/2023	11.30	Call			1,763.80000	1.76380	2,134,610	15.49	0.00	0	
R2037	On	04/05/2023	11.30	Put			6,095.69000	6.09569	5,421,540	15.49	0.00	0	
R2037	On	03/08/2023	12.12	Put			4,358.75000	4.35875	3,911,850	15.92	0.00	0	
R2037	On	03/08/2023	12.13	Call			3,981.46000	3.98146	4,540,300	15.94	0.00	0	
R2037	On	03/08/2023	12.13	Put			4,332.77000	4.33277	3,887,920	15.94	0.00	0	
R2037	On	03/08/2023	12.14	Call			4,009.33000	4.00933	4,570,210	15.95	0.00	0	
R2037	On	03/08/2023	12.14	Put			4,306.93000	4.30693	3,864,120	15.95	0.00	0	
R2037	On	03/08/2023	12.12	Call			3,953.67000	3.95367	4,510,460	15.92	0.00	0	
R2037	On	02/11/2023	11.55	Call			2,178.34000	2.17834	2,514,700	12.31	0.00	0	
R2037	On	02/11/2023	11.55	Put			6,390.13000	6.39013	5,755,140	12.31	0.00	0	
R2037	On	02/11/2023	11.56	Call			2,197.87000	2.19787	2,536,330	12.31	0.00	0	
R2037	On	02/11/2023	11.56	Put			6,352.89000	6.35289	5,720,000	12.31	0.00	0	
R2037	On	02/11/2023	11.57	Call			2,217.50000	2.21750	2,558,060	12.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.57	Put		6.31581000	6.31581	5,685,020	12.32		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		0.00000	0.00000	9,070,810	13.55		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		0.00000	0.00000	1,543,900	13.53		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		0.00000	0.00000	9,147,180	13.53		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		0.00000	0.00000	1,557,850	13.54		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		0.00000	0.00000	9,108,930	13.54		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		0.00000	0.00000	1,571,880	13.55		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>131,63</b>
R2040	On	03/11/2022	Bond Future			11.87000	81.55117	11.87000	81.55117	15.56		0.00	0	
R2040	On	02/02/2023	Bond Future			11.80479	79.79802	11.96829	78.81348	17.34		0.00	0	119,36
R2040	On	04/05/2023	Bond Future			11.92463	81.41073	12.09298	80.41434	17.24		0.00	0	36
R2040	On	03/08/2023	Bond Future			12.05412	78.53566	12.21807	77.58305	17.00		0.00	0	
R2040	On	02/11/2023	Bond Future			12.17714	80.12745	12.33783	79.20933	13.65		0.00	0	
R2040	On	01/02/2024	Bond Future			13.83773	69.30221	12.34000	12.34000	14.56		0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>119,66</b>
R2040	On	02/02/2023	Bond Future	10.18	Call		101.07000	0.10107	141,860	15.79		0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,013.38000	12.01338	11,069,630	15.79		0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		109.10000	0.10910	152,660	15.79		0.00	0	36
R2040	On	02/02/2023	Bond Future	10.21	Put		11,799.14000	11.79914	10,858,160	15.79		0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		529.27000	0.52927	693,280	15.82		0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		6,953.90000	6.95390	6,140,800	15.82		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		734.34000	0.73434	945,590	15.95		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,193.00000	6.19300	5,419,710	15.95		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		748.53000	0.74853	962,810	15.97		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,140.98000	6.14098	5,370,720	15.97		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,089.23000	6.08923	5,322,020	15.98		0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		868.80000	0.86880	1,108,230	16.07		0.00	0	63
R2040	On	02/02/2023	Bond Future	11.19	Put		5,734.52000	5.73452	4,989,410	16.07		0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		3,052.48000	3.05248	3,600,230	17.47		0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,449.70000	2.44970	2,012,910	17.47		0.00	0	63
R2040	On	02/02/2023	Bond Future	10.96	Call		559.81000	0.55981	731,250	15.82		0.00	0	36
R2040	On	02/02/2023	Bond Future	10.93	Put		7,125.91000	7.12591	6,305,380	15.82		0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		3,641.41000	3.64141	4,244,390	17.79		0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,047.36000	2.04736	1,665,800	17.79		0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,749.77000	3.74977	4,361,870	17.85		0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,982.87000	1.98287	1,610,430	17.85		0.00	0	36
R2040	On	02/02/2023	Bond Future	11.12	Call		762.90000	0.76290	980,230	15.98		0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,184.83000	1.18483	1,435,780	16.03		0.00	0	36

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	04/05/2023	Bond Future	10.92	Put		8,563.72000	8.56372	7,818,280	16.03		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,083.08000	2.08308	2,453,180	16.45		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,252.49000	6.25249	5,626,200	16.45		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		445.70000	0.44570	561,560	16.01		0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		13,124.16000	13.12416	12,243,630	16.01		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,127.27000	2.12727	2,502,450	16.47		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,169.67000	6.16967	5,548,460	16.47		0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,239.73000	2.23973	2,627,640	16.52		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,965.95000	5.96595	5,357,470	16.52		0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		945.16000	0.94516	1,156,120	16.02		0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		9,620.86000	9.62086	8,835,430	16.02		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		6,290.79000	6.29079	6,978,480	18.48		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,423.87000	2.42387	2,115,170	18.48		0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,861.27000	8.86127	9,651,270	19.53		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,510.31000	1.51031	1,303,920	19.53		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		2,105.21000	2.10521	2,477,860	16.46		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		6,211.07000	6.21107	5,587,330	16.46		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,536.08000	4.53608	4,114,860	16.95		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,520.16000	4.52016	5,053,460	16.96		0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,509.06000	4.50906	4,089,750	16.96		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,550.52000	4.55052	5,085,730	16.97		0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,481.92000	4.48192	4,064,520	16.97		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,489.62000	4.48962	5,021,010	16.95		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		2,553.69000	2.55369	2,698,090	13.04		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		7,038.46000	7.03846	6,264,740	13.04		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		2,575.25000	2.57525	2,721,300	13.04		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,998.21000	6.99821	6,226,140	13.04		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		2,597.20000	2.59720	2,744,930	13.05		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,958.43000	6.95843	6,188,040	13.05		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		0.00000	0.00000	9,509,720	14.40		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		0.00000	0.00000	1,766,730	14.38		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		0.00000	0.00000	9,590,970	14.38		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		0.00000	0.00000	1,782,470	14.39		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		0.00000	0.00000	9,550,280	14.39		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		0.00000	0.00000	1,798,280	14.40		0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,02</b>	
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>124,65</b>	
R2044	On	03/11/2022	Bond Future			11.82500	78.61148	11.82500	78.61148	16.41		0.00	0	
R2044	On	02/02/2023	Bond Future			11.76627	76.85815	11.93470	75.82440	18.30		0.00	0	95,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/05/2023			11.87801	78.41145	12.05139	77.36459		18.22	0.00	0	
R2044	On	03/08/2023			11.99841	75.60153	12.16806	74.59494		17.98	0.00	0	
R2044	On	02/11/2023			12.11234	77.13379	12.27932	76.15856		14.54	0.00	0	
R2044	On	01/02/2024			13.67907	66.66681	12.28000	12.28000		15.43	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>95,22</b>
R2044	On	02/02/2023	11.14	Call			845.74000	0.84574	1,090,970	16.89	0.00	0	
R2044	On	02/02/2023	11.14	Put			5,938.54000	5.93854	5,150,020	16.89	0.00	0	
R2044	On	02/02/2023	11.15	Call			861.62000	0.86162	1,110,210	16.91	0.00	0	
R2044	On	02/02/2023	11.15	Put			5,886.82000	5.88682	5,101,660	16.91	0.00	0	
R2044	On	02/02/2023	11.16	Call			877.58000	0.87758	1,129,660	16.92	0.00	0	
R2044	On	02/02/2023	12.00	Put			2,573.65000	2.57365	2,103,860	18.30	0.00	0	4,00
R2044	On	02/02/2023	11.16	Put			5,835.27000	5.83527	5,053,600	16.92	0.00	0	
R2044	On	02/02/2023	11.20	Call			943.73000	0.94373	1,209,500	16.98	0.00	0	1,30
R2044	On	02/02/2023	11.20	Put			5,632.34000	5.63234	4,864,360	16.98	0.00	0	
R2044	On	02/02/2023	11.90	Call			2,644.87000	2.64487	3,172,920	18.11	0.00	0	1,30
R2044	On	02/02/2023	11.90	Put			2,855.92000	2.85592	2,350,220	18.11	0.00	0	
R2044	On	02/02/2023	12.00	Call			2,968.14000	2.96814	3,532,100	18.30	0.00	0	
R2044	On	04/05/2023	11.43	Call			2,245.15000	2.24515	2,650,430	17.40	0.00	0	
R2044	On	04/05/2023	11.43	Put			6,113.17000	6.11317	5,471,590	17.40	0.00	0	
R2044	On	04/05/2023	12.25	Call			4,625.83000	4.62583	5,247,550	18.63	0.00	0	
R2044	On	04/05/2023	12.25	Put			3,456.07000	3.45607	3,030,930	18.63	0.00	0	1,50
R2044	On	04/05/2023	11.41	Call			2,198.96000	2.19896	2,598,810	17.38	0.00	0	
R2044	On	04/05/2023	11.41	Put			6,196.97000	6.19697	5,549,960	17.38	0.00	0	
R2044	On	04/05/2023	11.42	Call			2,221.99000	2.22199	2,624,550	17.39	0.00	0	
R2044	On	04/05/2023	11.42	Put			6,154.96000	6.15496	5,510,660	17.39	0.00	0	
R2044	On	04/05/2023	11.75	Call			3,070.61000	3.07061	3,562,750	17.83	0.00	0	
R2044	On	04/05/2023	11.75	Put			4,906.19000	4.90619	4,351,470	17.83	0.00	0	4,10
R2044	On	04/05/2023	12.00	Call			3,813.19000	3.81319	4,372,320	18.22	0.00	0	
R2044	On	04/05/2023	12.00	Put			4,120.95000	4.12095	3,633,220	18.22	0.00	0	4,10
R2044	On	03/08/2023	12.16	Put			4,704.71000	4.70471	4,151,640	17.86	0.00	0	
R2044	On	03/08/2023	12.17	Call			4,688.46000	4.68846	5,143,800	17.87	0.00	0	
R2044	On	03/08/2023	12.17	Put			4,677.08000	4.67708	4,125,830	17.87	0.00	0	
R2044	On	03/08/2023	12.15	Call			4,626.16000	4.62616	5,077,860	17.84	0.00	0	
R2044	On	03/08/2023	12.15	Put			4,732.24000	4.73224	4,177,350	17.84	0.00	0	
R2044	On	03/08/2023	12.16	Call			4,657.40000	4.65740	5,110,920	17.86	0.00	0	
R2044	On	02/11/2023	11.56	Call			3,104.93000	3.10493	2,864,940	13.88	0.00	0	
R2044	On	02/11/2023	11.56	Put			7,464.04000	7.46404	6,248,820	13.88	0.00	0	
R2044	On	02/11/2023	11.57	Call			3,127.96000	3.12796	2,889,170	13.89	0.00	0	
R2044	On	02/11/2023	11.57	Put			7,423.57000	7.42357	6,209,550	13.89	0.00	0	

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	02/11/2023	Bond Future	11.55	Call		3.08169000	3.08169	2,840,530	13.87		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,504.39000	7.50439	6,288,000	13.87		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		0.00000	0.00000	9,362,220	15.17		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		0.00000	0.00000	1,937,800	15.18		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		0.00000	0.00000	9,321,410	15.18		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		0.00000	0.00000	1,954,540	15.20		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		0.00000	0.00000	9,280,520	15.20		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		0.00000	0.00000	1,920,900	15.17		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,33</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>111,55</b>
R2048	On	03/11/2022	Bond Future			11.73000	77.65253	11.73000	77.65253	16.99		0.00	0	
R2048	On	02/02/2023	Bond Future			11.66855	80.30122	11.82640	79.30291	17.90	1,846,928.06		23	250,5
R2048	On	04/05/2023	Bond Future			11.77287	77.46144	11.93526	76.45070	18.86	0.00		0	10,9
R2048	On	03/08/2023	Bond Future			11.88605	78.97755	12.04456	78.00752	17.60	0.00		0	
R2048	On	02/11/2023	Bond Future			11.99460	76.15640	12.15030	75.21847	16.53	0.00		0	13,0
R2048	On	01/02/2024	Bond Future			13.50828	70.11974	12.15000	12.15000	15.83	0.00		0	
<b>Total R2048 Future</b>												<b>1,846,928.06</b>	<b>23</b>	<b>274,4</b>
R2048	On	02/02/2023	Bond Future	10.40	Call		231.03000	0.23103	310,610	16.32		0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,169.27000	10.16927	9,250,540	16.32		0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		824.11000	0.82411	1,046,870	16.68		0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		6,319.84000	6.31984	5,544,290	16.68		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		922.11000	0.92211	1,164,190	16.76		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,995.55000	5.99555	5,239,320	16.76		0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,458.03000	2.45803	2,929,890	17.81		0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,255.59000	3.25559	2,729,140	17.81		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		939.09000	0.93909	1,184,450	16.77		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,942.51000	5.94251	5,189,560	16.77		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		956.40000	0.95640	1,205,060	16.78		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,889.92000	5.88992	5,140,270	16.78		0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		991.39000	0.99139	1,246,680	16.81		0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		5,785.41000	5.78541	5,042,390	16.81		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,349.07000	2.34907	2,742,850	17.92		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,107.64000	6.10764	5,490,680	17.92		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,300.74000	2.30074	2,689,220	17.90		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,193.58000	6.19358	5,571,320	17.90		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,324.83000	2.32483	2,715,960	17.91		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,150.49000	6.15049	5,530,880	17.91		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,963.89000	4.96389	5,495,360	17.75		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,569.84000	4.56984	4,131,280	17.75		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/08/2023	Bond Future	12.09	Call		4,898.72000	4.89872	5,426,320	17.73	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,624.70000	4.62470	4,182,270	17.73	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,931.27000	4.93127	5,460,800	17.74	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,597.19000	4.59719	4,156,690	17.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,339.59000	3.33959	3,453,010	15.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,466.28000	7.46628	6,641,770	15.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,290.68000	3.29068	3,400,590	15.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,548.66000	7.54866	6,720,640	15.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,315.09000	3.31509	3,426,600	15.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,507.38000	7.50738	6,680,960	15.80	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		0.00000	0.00000	2,303,610	15.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		0.00000	0.00000	9,608,380	15.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		0.00000	0.00000	2,267,070	15.71	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		0.00000	0.00000	9,690,900	15.71	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		0.00000	0.00000	2,285,300	15.72	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		0.00000	0.00000	9,649,560	15.72	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,08</b>
<b>Total For R2048</b>											<b>1,846,928.06</b>	<b>23</b>	<b>279,54</b>
R209	On	03/11/2022	Bond Future			11.69000	64.28110	11.69000	64.28110	15.65	0.00	0	
R209	On	02/02/2023	Bond Future			11.61067	66.51909	11.78411	65.67930	16.54	0.00	0	24,67
R209	On	04/05/2023	Bond Future			11.72351	64.70925	11.90195	63.85884	17.27	113,888,280.00	1,760	5,07
R209	On	03/08/2023	Bond Future			11.84133	66.00720	12.01533	65.19083	16.11	0.00	0	
R209	On	02/11/2023	Bond Future			11.96217	64.19361	12.13308	63.40453	13.58	0.00	0	
R209	On	01/02/2024	Bond Future			13.59571	59.08386	12.13000	12.13000	13.70	0.00	0	
<b>Total R209 Future</b>											<b>113,888,280.00</b>	<b>1,760</b>	<b>29,74</b>
R209	On	02/02/2023	Bond Future	10.78	Call		444.11000	0.44411	594,580	15.14	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,530.47000	5.53047	4,841,150	15.14	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		453.39000	0.45339	606,330	15.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,486.32000	5.48632	4,799,470	15.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		462.80000	0.46280	618,130	15.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,442.37000	5.44237	4,757,910	15.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,454.66000	1.45466	1,705,520	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,405.88000	5.40588	4,806,330	16.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,470.97000	1.47097	1,723,720	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,370.83000	5.37083	4,773,170	16.16	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,780.48000	4.78048	5,296,690	18.05	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,043.81000	2.04381	1,709,610	18.05	0.00	0	8,57
R209	On	04/05/2023	Bond Future	10.00	Call		364.52000	0.36452	468,840	16.03	937,680.00	2,000	6,57
R209	On	04/05/2023	Bond Future	10.00	Put		10,315.70000	10.31570	9,569,610	16.03	0.00	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	11.00	Call		1,298.83000	1.29883	1,529,110	16.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,766.76000	5.76676	5,146,630	16.05	10,293,260.00	2,000	10,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,438.62000	1.43862	1,687,260	16.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,441.27000	5.44127	4,839,500	16.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,387.73000	3.38773	3,841,370	16.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,786.24000	3.78624	3,423,510	16.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,411.81000	3.41181	3,867,140	16.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,763.43000	3.76343	3,402,390	16.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,435.96000	3.43596	3,892,970	16.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,740.75000	3.74075	3,381,390	16.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,804.25000	1.80425	2,043,710	12.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,635.13000	5.63513	5,085,510	12.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,820.98000	1.82098	2,061,870	12.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,602.19000	5.60219	5,054,000	12.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,837.56000	1.83756	2,080,370	12.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,569.15000	5.56915	5,022,880	12.83	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		0.00000	0.00000	1,420,700	13.57	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		0.00000	0.00000	7,685,460	13.57	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		0.00000	0.00000	1,433,410	13.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		0.00000	0.00000	7,652,530	13.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		0.00000	0.00000	1,446,180	13.59	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		0.00000	0.00000	7,619,720	13.59	0.00	0	
<b>Total R209 Option</b>											<b>11,230,940.00</b>	<b>4,000</b>	<b>25,00</b>
<b>Total For R209</b>											<b>125,119,220.00</b>	<b>5,760</b>	<b>54,74</b>
R210	On	03/11/2022	Bond Future			229.26668	229.26668	229.26668	229.26668		0.00	0	
R210	On	02/02/2023	Bond Future			233.51594	233.51594	231.77858	231.77858		0.00	0	37
R210	On	04/05/2023	Bond Future			235.20284	235.20284	233.45163	233.45163		0.00	0	
R210	On	03/08/2023	Bond Future			239.97394	239.97394	238.37046	238.37046		0.00	0	
R210	On	02/11/2023	Bond Future			241.72228	241.72228	240.24596	240.24596		0.00	0	
R210	On	01/02/2024	Bond Future			223.10446	223.10446	240.25000	240.25000		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>37</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>37</b>
R213	On	03/11/2022	Bond Future			11.16500	79.13251	11.16500	79.13251	11.32	0.00	0	
R213	On	02/02/2023	Bond Future			11.14158	81.42811	11.30150	80.71736	12.02	0.00	0	33,00
R213	On	04/05/2023	Bond Future			11.26894	79.51835	11.43433	78.80107	12.46	0.00	0	
R213	On	03/08/2023	Bond Future			11.40716	81.11324	11.56544	80.44420	11.46	0.00	0	
R213	On	02/11/2023	Bond Future			11.55617	79.20429	11.70902	78.57518	9.38	0.00	0	
R213	On	01/02/2024	Bond Future			13.80418	72.97722	11.71000	11.71000	9.60	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>33,00</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
R213	On	02/02/2023	Bond Future	9.16	Call			42.16000	0.04216	58,940	11.86	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			10,288.24000	10.28824	9,594,270	11.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			242.78000	0.24278	323,180	11.43	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,227.70000	6.22770	5,597,350	11.43	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			346.89000	0.34689	455,870	11.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,325.67000	5.32567	4,725,480	11.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			359.17000	0.35917	471,240	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,284.09000	5.28409	4,685,410	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			451.00000	0.45100	585,900	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,804.93000	4.80493	4,229,080	11.34	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Put			5,367.47000	5.36747	4,765,700	11.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			523.04000	0.52304	674,650	11.38	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			4,499.09000	4.49909	3,939,950	11.38	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,529.14000	4.52914	5,098,410	13.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			686.02000	0.68602	544,540	13.22	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call			352.94000	0.35294	463,500	11.31	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,406.05000	1.40605	1,685,930	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,474.78000	4.47478	4,037,380	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,420.88000	1.42088	1,702,630	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,444.32000	4.44432	4,008,790	11.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,391.12000	1.39112	1,669,130	11.91	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,505.16000	4.50516	4,065,890	11.91	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			3,052.91000	3.05291	2,802,570	11.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			3,263.28000	3.26328	3,683,070	11.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			3,034.34000	3.03434	2,785,090	11.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			3,286.41000	3.28641	3,707,820	11.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			3,015.61000	3.01561	2,767,980	11.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			3,239.95000	3.23995	3,658,650	11.57	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,744.15000	1.74415	2,006,880	8.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,247.06000	4.24706	3,880,680	8.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,760.40000	1.76040	2,024,630	8.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,220.69000	4.22069	3,855,810	8.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,776.75000	1.77675	2,042,480	8.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,194.45000	4.19445	3,831,070	8.94	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			0.00000	0.00000	8,535,280	9.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			0.00000	0.00000	686,480	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			0.00000	0.00000	8,600,820	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			0.00000	0.00000	694,000	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			0.00000	0.00000	8,568,110	9.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			0.00000	0.00000	701,370	9.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,28</b>	
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>36,28</b>	
R214	On	03/11/2022	Bond Future			11.74500	62.08522	11.74500	62.08522		17.00		0.00	0	
R214	On	02/02/2023	Bond Future			11.66890	64.28099	11.83177	63.45373		17.95		7,006,627.91	109	71,37
R214	On	04/05/2023	Bond Future			11.77021	62.27905	11.93746	61.44120		18.85		0.00	0	
R214	On	03/08/2023	Bond Future			11.87713	63.52825	12.04027	62.72254		17.60		0.00	0	
R214	On	02/11/2023	Bond Future			11.98861	61.51662	12.14890	60.73628		14.93		0.00	0	
R214	On	01/02/2024	Bond Future			13.48487	56.63565	12.15000	12.15000		15.06		0.00	0	
<b>Total R214 Future</b>												<b>7,006,627.91</b>	<b>109</b>	<b>71,37</b>	
R214	On	02/02/2023	Bond Future	11.07	Call			749.34000	0.74934	954,390	16.81		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,775.77000	4.77577	4,153,560	16.81		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			763.05000	0.76305	970,820	16.82		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,733.96000	4.73396	4,114,470	16.82		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			776.82000	0.77682	987,320	16.84		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,692.27000	4.69227	4,075,510	16.84		0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			790.76000	0.79076	1,003,990	16.85		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put			4,650.83000	4.65083	4,036,800	16.85		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,211.57000	2.21157	2,634,400	18.05		0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put			2,371.56000	2.37156	1,967,130	18.05		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,919.32000	1.91932	2,255,180	17.94		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			4,837.57000	4.83757	4,335,580	17.94		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,938.98000	1.93898	2,277,040	17.95		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			4,803.91000	4.80391	4,304,120	17.95		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,899.77000	1.89977	2,233,270	17.92		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,871.41000	4.87141	4,367,060	17.92		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,584.47000	3.58447	3,240,640	17.80		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,095.44000	4.09544	4,558,900	17.82		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,562.90000	3.56290	3,220,650	17.82		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,122.16000	4.12216	4,587,410	17.83		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,541.46000	3.54146	3,201,000	17.83		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,068.78000	4.06878	4,530,660	17.80		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,349.87000	2.34987	2,336,970	14.16		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,872.17000	5.87217	5,078,930	14.16		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,368.90000	2.36890	2,357,240	14.17		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,838.55000	5.83855	5,046,550	14.17		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,388.24000	2.38824	2,377,600	14.18		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,805.30000	5.80530	5,014,320	14.18		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			0.00000	0.00000	7,570,010	14.96		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			0.00000	0.00000	1,666,340	14.94		0.00	0	

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	01/02/2024	Bond Future	12.14	Put			0.00000	0.00000	7,637,550	14.94	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			0.00000	0.00000	1,680,690	14.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			0.00000	0.00000	7,603,720	14.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			0.00000	0.00000	1,695,110	14.96	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R214</b>												<b>7,006,627.91</b>	<b>109</b>	<b>74,57</b>
<b>Total for Bond</b>												<b>574,159,481.85</b>	<b>10,710</b>	<b>1,447,02</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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 02/02/2023 GOVI			835.57800	835.57800	827.57600	827.57600				0.00	0	85
GOVI On 04/05/2023 GOVI			852.43400	852.43400	844.35000	844.35000				0.00	0	
GOVI On 03/08/2023 GOVI			869.52800	869.52800	861.94100	861.94100				0.00	0	
GOVI On 02/11/2023 GOVI			887.15300	887.15300	879.99300	879.99300				0.00	0	
GOVI On 01/02/2024 GOVI					879.99000	879.99000				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>85</b>
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			232,440.00000	23.24400	152,420,000			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			232,540.00000	23.25400	152,520,000			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			232,640.00000	23.26400	152,620,000			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			85,300.00000	8.53000	4,460,000			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			85,100.00000	8.51000	4,260,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			85,200.00000	8.52000	4,360,000			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			247,110.00000	24.71100	322,980,000			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			247,310.00000	24.73100	323,180,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			247,210.00000	24.72100	323,080,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	13,430,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			58,170.00000	5.81700	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			0.00000	0.00000	13,330,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			58,270.00000	5.82700	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			0.00000	0.00000	13,530,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			58,070.00000	5.80700	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	8,799,800,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	8,799,900,000			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	01/02/2024	GOVI	880.00	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	8,800,000,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	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>85</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>85</b>
AL37	On	02/02/2023	Index Future			846.89100	846.89100	843.56300	843.56300		0.00	0	
AL37	On	04/05/2023	Index Future			863.97500	863.97500	860.66100	860.66100		0.00	0	
AL37	On	03/08/2023	Index Future			881.30000	881.30000	878.59200	878.59200		0.00	0	
AL37	On	02/11/2023	Index Future			899.16400	899.16400	896.99300	896.99300		0.00	0	
AL37	On	01/02/2024	Index Future					896.99000	896.99000		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	02/02/2023	Index Future			963.93200	963.93200	955.50700	955.50700		0.00	0	
AL7T	On	04/05/2023	Index Future			983.37700	983.37700	974.87500	974.87500		0.00	0	
AL7T	On	03/08/2023	Index Future			1,003.09700	1,003.09700	995.18500	995.18500		0.00	0	
AL7T	On	02/11/2023	Index Future			1,023.43000	1,023.43000	1,016.02700	1,016.02700		0.00	0	
AL7T	On	01/02/2024	Index Future					1,016.03000	1,016.03000		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	02/02/2023	Index Future			847.66200	847.66200	839.56400	839.56400		33,906,480.00	4	10
ALBI	On	04/05/2023	Index Future			864.76100	864.76100	856.58200	856.58200		0.00	0	
ALBI	On	03/08/2023	Index Future			882.10200	882.10200	874.42700	874.42700		0.00	0	
ALBI	On	02/11/2023	Index Future			899.98300	899.98300	892.74100	892.74100		0.00	0	
ALBI	On	01/02/2024	Index Future					892.74000	892.74000		0.00	0	
<b>Total ALBI Future</b>											<b>33,906,480.00</b>	<b>4</b>	<b>10</b>
<b>Total For ALBI</b>											<b>33,906,480.00</b>	<b>4</b>	<b>10</b>
IGOV	On	02/02/2023	Index Future			325.34700	325.34700	328.89200	328.89200		126,885,330.00	39	74
IGOV	On	04/05/2023	Index Future			331.98800	331.98800	335.63800	335.63800		0.00	0	
IGOV	On	03/08/2023	Index Future			338.72200	338.72200	342.70700	342.70700		0.00	0	
IGOV	On	02/11/2023	Index Future			345.66300	345.66300	349.96000	349.96000		0.00	0	
IGOV	On	01/02/2024	Index Future					349.96000	349.96000		0.00	0	
<b>Total IGOV Future</b>											<b>126,885,330.00</b>	<b>39</b>	<b>75</b>
<b>Total For IGOV</b>											<b>126,885,330.00</b>	<b>39</b>	<b>75</b>
<b>Total for Index</b>											<b>160,791,810.00</b>	<b>43</b>	<b>86</b>
JIBAR	On	16/11/2022	Jibar Future			6.56000	93.44000	6.55000	93.45000		0.00	0	
JIBAR	On	21/12/2022	Jibar Future			7.28500	92.71500	7.27500	92.72500		0.00	0	
JIBAR	On	18/01/2023	Jibar Future			7.33000	92.67000	7.33500	92.66500		0.00	0	

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 15/02/2023		Jibar Future	7.77000	92.23000	7.77500	92.22500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	7.83000	92.17000	7.83500	92.16500				0.00	0	
JIBAR f On 19/04/2023		Jibar Future	7.94000	92.06000	7.96000	92.04000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	8.07500	91.92500	8.12500	91.87500				0.00	0	
JIBAR f On 20/09/2023		Jibar Future	8.18500	91.81500	8.22000	91.78000				0.00	0	
JIBAR f On 20/12/2023		Jibar Future	8.23500	91.76500	8.28500	91.71500				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	8.26000	91.74000	8.32000	91.68000				0.00	0	
JIBAR f On 19/06/2024		Jibar Future	8.24000	91.76000	8.29000	91.71000				0.00	0	
JIBAR f On 18/09/2024		Jibar Future	8.23000	91.77000	8.31500	91.68500				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>734,951,291.85</b>	<b>10,753</b>	<b>1,449,18</b>
ABCPi On 07/12/2023		Spot Bond	5.59300	326.43066	5.59300	326.36090				8,066,000,880,000.00	1,442,160,000	721,080,00
<b>Total ABCPI3 SPOT</b>										<b>8,066,000,880,000.00</b>	<b>1,442,160,000</b>	<b>721,080,00</b>
<b>Total For ABCPI3</b>										<b>8,066,000,880,000.00</b>	<b>1,442,160,000</b>	<b>721,080,00</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	101.06397				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.93807				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	10.18000	101.87722	10.18000	101.84959				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	12.36000	87.57630	12.36000	87.54761				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.44828				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026		Spot Bond			0.00000	101.01677				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>	
ABFN10 On 11/11/2022		Spot Bond			0.00000	99.94825				0.00	3,180,000,000	1,590,000,00

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 ABFN16 SPOT</b>										<b>0.00</b>	<b>3,180,000,000</b>	<b>1,590,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>3,180,000,000</b>	<b>1,590,000,000</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.66248				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	102.63745				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	103.80631				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	101.48959				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	102.98212				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.65052				0.00	0	200,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.13988				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	102.25044				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	100.15691				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	100.40633				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.54903				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3  On 07/02/2026 Spot Bond					0.00000	100.60610				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3` On 07/02/2029 Spot Bond					0.00000	101.01549				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	101.12120				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4` On 16/09/2026 Spot Bond					0.00000	101.04704				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.65588				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 14/10/2024 Spot Bond					0.00000	100.52128				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.52802				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	100.93228				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	101.41666				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	101.38337				0.00	19,600,000,000	9,800,000,000
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>19,600,000,000</b>	<b>9,800,000,000</b>
<b>Total For ABFN48</b>										<b>0.00</b>	<b>19,600,000,000</b>	<b>9,800,000,000</b>
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.74594				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5  On 30/03/2026 Spot Bond					0.00000	100.65242				0.00	0	
<b>Total ABFN50 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 ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.72721				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.70754				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	99.88038				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	99.87738				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	99.87496				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	101.00136				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	101.02262				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	100.92484				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	103.95779				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.21596				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.44108				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.96794				0.00	400,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For ABJ04</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.01130				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			7.87000	7.87000	7.87000	156.73331				0.00	0	110,000,000
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	53.66474	100.00000	53.54127				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			3.60000	3.60000	3.60000	164.51236				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			3.87000	3.87000	3.87000	219.04022				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			4.96000	4.96000	4.96000	239.80464				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			8.80000	8.80000	8.80000	101.14384				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			9.09500	9.09500	9.09500	108.73247				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			7.33000	99.95985	7.33000	99.93979				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			9.34000	102.65497	9.34000	102.62951				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.50500	104.36302	9.50500	104.33668				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			7.77000	102.90437	7.77000	102.88270				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			9.67000	98.67680	9.67000	98.65106				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.10474	100.00000	14.07318				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			5.29500	327.41393	5.29500	327.34656				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.97000	11.97000	11.97000	102.02380				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.09030				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.06373				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	101.08408				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.08408				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	202.15078				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	205.91278				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.01887				0.00	0	
<b>Total ACL217 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 ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.44446				0.00	200,000,000	100,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	101.53618				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.74712				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.51196				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.73031				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	100.30726				0.00	1,680,000,000	840,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,680,000,000</b>	<b>840,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,680,000,000</b>	<b>840,000,000</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.28779				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA On 28/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.37376				0.00	0	885,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>885,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>885,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.83026				0.00	1,252,920,000	413,230,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,252,920,000</b>	<b>413,230,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>1,252,920,000</b>	<b>413,230,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.89671				0.00	5,692,000,000	1,900,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>5,692,000,000</b>	<b>1,900,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>5,692,000,000</b>	<b>1,900,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.37419				0.00	17,700,000,000	7,700,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>17,700,000,000</b>	<b>7,700,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>17,700,000,000</b>	<b>7,700,000,000</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.44974				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.46087				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			9.39500	97.28076	9.39500	97.25650				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.47783				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.53425				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.60463				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.42001				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.57107				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			9.32500	102.51278	9.32500	102.48740				0.00	0	270,000,000
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	101.68435				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.63503				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.72029				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.61201				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	102.06100				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	101.49837				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	101.63491				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.72015				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	102.31648				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.67104				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.74395				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.67752				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.64556				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	101.76275				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.72227				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.89833				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	102.38031				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			8.19000	101.90700	8.19000	101.88499				0.00	0	2,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
AIR04 On 29/05/2024 Spot Bond			10.04000	102.99988	10.04000	102.97247				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			13.21500	89.36536	13.21500	89.33429				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.05000	195.98467	6.05000	195.94023				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.01094				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.33892				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.16501				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02532				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	101.84602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			5.31000	255.24175	5.31000	255.18914				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			5.92000	220.62976	5.92000	220.58069				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			4.74000	209.88717	4.74000	209.84694				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			5.31000	116.74558	5.31000	116.72162				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	105.18646				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.15065				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	100.95597				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	99.84585				0.00	0	147,300,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>147,300,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>147,300,00</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	101.66060				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	101.63076				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	101.17615				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond					0.00000	101.00154				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.01089				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.73978				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.82500	4.82500	4.82500	113.95233				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			5.42500	5.42500	5.42500	104.81400				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.10014				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.22233				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	99.97773				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.53060				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			5.42000	115.22325	5.42000	115.19927				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.02414				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.57993				0.00	0	
<b>Total ASN346 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 ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.14427				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	100.99087				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	100.99087				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.45175				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	101.30551				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	101.12825				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.57443				0.00	0	537,000,00
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>537,000,00</b>
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	<b>537,000,00</b>
ASN38 On 06/11/2023 Spot Bond					0.00000	101.02745				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	101.08545				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	101.08545				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	101.20824				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.30611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.52837				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	100.99762				0.00	0	147,600,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>147,600,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>147,600,00</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	100.97752				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	101.11052				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	101.27418				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 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.07632				0.00	0	400,000,00
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ASN44 On 22/06/2023 Spot Bond					0.00000	100.90366				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	100.92519				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 20/03/2023 Spot Bond					0.00000	101.37009				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.03778				0.00	0	100,000,00
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46( On 17/07/2023 Spot Bond					0.00000	100.46702				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.46999				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			9.78500	9.78500	9.78500	102.39175				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			11.43500	11.43500	11.43500	101.19816				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.16766				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.18653				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	101.63211				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.26309				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	111.93500				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			11.22000	11.22000	11.22000	100.82024				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	101.58350				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	100.99943				0.00	0	
<b>Total ASN497 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 ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.99943				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>	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.99088				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>	
ASN507 On 21/12/2026 Spot Bond			10.79000	97.62227	10.79000	97.59424				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>	
ASN508 On 21/12/2026 Spot Bond			9.97000	97.21049	9.97000	97.18464				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>	
ASN510 On 21/12/2026 Spot Bond			10.52000	96.13477	10.52000	96.10785				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>	
ASN510 On 21/12/2026 Spot Bond			10.52000	96.13477	10.52000	96.10785				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>	
ASN522 On 31/07/2024 Spot Bond			9.09500	102.48031	9.09500	102.45554				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>	
ASN522 On 31/07/2024 Spot Bond			11.04500	103.00361	11.04500	102.97352				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>	
ASN530 On 31/07/2024 Spot Bond			10.99500	102.99022	10.99500	102.96027				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>	
ASN532 On 31/01/2024 Spot Bond			10.49500	102.85414	10.49500	102.82555				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>	
ASN538 On 31/01/2024 Spot Bond			10.49500	102.85414	10.49500	102.82555				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>	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.89027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.18103				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	99.82860				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			11.13000	102.51378	11.13000	102.48361				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			11.22000	101.10427	11.22000	101.97084				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			11.08000	102.26809	11.08000	102.23812				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.43400				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.34764				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	101.33171				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	101.04553				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	100.95099				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.11114				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	99.88322				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	94.78427				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			9.61000	102.37286	9.61000	102.34649				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.63287				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.49966				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.30823				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.33493				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	101.73627				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.25070				0.00	0	100,000,00
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	100.20770				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	101.09153				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.74863				0.00	0	
<b>Total ASN613 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 ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.02346				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.83888				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.92023				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.98047				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.75100				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.85425				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.09730				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.18464				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.48347				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.10251				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.27783				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.65259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.02781				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.51596				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.81586				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.90689				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.96165				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	101.14348				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	101.18331				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	101.75603				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	94.11070				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	101.02359				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.17942				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.20010				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50798				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.19982				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.05048				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.05713				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.41125				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	99.97706				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	99.96120				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.92637				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.03833				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	101.42206				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.82964				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.20808				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>	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.39631				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.19517				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.62064				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.03540				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.01725				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.03055				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.11289				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.18737				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	101.25374				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	101.19524				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			10.22384	10.22384	10.22384	104.90229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.42221				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			10.59500	10.59500	10.59500	102.29505				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/07/2027 Spot Bond					0.00000	100.20558				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.18633				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.18658				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.17711				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	100.91921				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	100.85310				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.84061				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	100.62118				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.10298				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 31/01/2037 Spot Bond					0.00000	90.23787				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	100.64943				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	100.75600				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	100.75443				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	100.64733				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	100.57663				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.57663				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	100.20569				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	101.07341				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.39826				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.39583				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.39583				0.00	0	
<b>Total ASN840 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 ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.34476				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 25/04/2042 Spot Bond					0.00000	99.63615				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.20387				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.20279				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.01735				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.04409				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.62072				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.49020				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.18656				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.48463				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	102.01957				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	101.23118				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	101.23118				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	101.05970				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.11472				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	101.11472				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.00901				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.96487				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.19011				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88(On 20/06/2027 Spot Bond					0.00000	101.17683				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.16055				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88(On 09/03/2028 Spot Bond					0.00000	101.29239				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.49346				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN88(On 29/06/2028 Spot Bond					0.00000	101.00753				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88(On 15/09/2028 Spot Bond					0.00000	101.18264				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>	
ASN88(On 31/01/2024 Spot Bond			11.67000	106.10901	11.67000	103.04716				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90(On 20/06/2027 Spot Bond					0.00000	101.16355				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90(On 31/01/2030 Spot Bond					0.00000	100.17568				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	101.00396				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	101.49099				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	101.35681				0.00	0	
<b>Total ASN915 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 ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.28443				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>	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.25551				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>	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.18539				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>	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.20545				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>	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.21192				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>	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.23075				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>	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.11455				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.06040				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.90535				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.65296				0.00	0	
<b>Total ASN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN935</b>										<b>0.00</b>	<b>0</b>	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.36493				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.75440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.19427				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.57830				0.00	6,400,000,000	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>6,400,000,000</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>6,400,000,000</b>	
ASN941 On 20/12/2027 Spot Bond					0.00000	100.50669				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN942 On 20/12/2025 Spot Bond					0.00000	100.46460				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN944 On 20/12/2027 Spot Bond					0.00000	100.38921				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN945 On 20/06/2027 Spot Bond					0.00000	100.29423				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN950 On 20/06/2027 Spot Bond					0.00000	100.92070				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
ASN951 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total ASN951 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For ASN951</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
ASN952 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total ASN952 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For ASN952</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.37849				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.87827				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW33 On 13/10/2023 Spot Bond			7.68000	99.10628	7.68000	99.08577				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.56176				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	100.42282				0.00	200,000,000	200,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	100.57987				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.89255				0.00	200,000,000	100,000,000
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	101.50946				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	101.73754				0.00	640,000,000	320,000,000
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
BAYA7 On 31/03/2026 Spot Bond			12.42000	12.42000	12.42000	100.62585				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.37898				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.25041				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.51630				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.44372				0.00	0	
<b>Total BAYA80 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 BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.36965				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 31/12/2023 Spot Bond					0.00000	101.21881				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	101.19382				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	101.34582				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.63780				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	99.31312				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	101.32552				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	101.14104				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.16681				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>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.14053				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>	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.00757				0.00	40,000,000	20,000,000
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.13018				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.28817				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>	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.21996				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>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.21905				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>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.18259				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.35011				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.55062				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>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.37668				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>	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.76755				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.35048				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>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.34024				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>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.35011				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.35048				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.52500	9.52500	9.52500	94.59775				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.02415				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.45142				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	101.28362				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	101.31556				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.07537				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.19769				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	93.92520				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	79.20140				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	102.81133				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>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.18360				0.00	0	1,850,000.00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000.00</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 BGL19</b>										0.00	0	1,850,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.27223				0.00	0	320,000,00
<b>Total BID10 SPOT</b>										0.00	0	320,000,00
<b>Total For BID10</b>										0.00	0	320,000,00
BID11 On 15/11/2023 Spot Bond			8.23000	101.15674	8.23000	101.13458				0.00	0	
<b>Total BID11 SPOT</b>										0.00	0	
<b>Total For BID11</b>										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.46617				0.00	0	90,000,00
<b>Total BID13 SPOT</b>										0.00	0	90,000,00
<b>Total For BID13</b>										0.00	0	90,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.58748				0.00	0	
<b>Total BID15 SPOT</b>										0.00	0	
<b>Total For BID15</b>										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.90603				0.00	0	
<b>Total BID16 SPOT</b>										0.00	0	
<b>Total For BID16</b>										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.92819				0.00	0	
<b>Total BID17 SPOT</b>										0.00	0	
<b>Total For BID17</b>										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.19936				0.00	0	
<b>Total BNPP01 SPOT</b>										0.00	0	
<b>Total For BNPP01</b>										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.67088				0.00	0	
<b>Total BNPP02 SPOT</b>										0.00	0	
<b>Total For BNPP02</b>										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.23000				0.00	0	
<b>Total BNPP04 SPOT</b>										0.00	0	
<b>Total For BNPP04</b>										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	92.41100				0.00	0	
<b>Total BNPP05 SPOT</b>										0.00	0	
<b>Total For BNPP05</b>										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.01800				0.00	0	
<b>Total BNPP06 SPOT</b>										0.00	0	
<b>Total For BNPP06</b>										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.64500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.96231				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	100.84380				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	101.53490				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.56565				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	101.47810				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.82097				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	100.71956				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>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.02187				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	101.64962				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 10/05/2023 Spot Bond					0.00000	100.08382				0.00	0	
<b>Total BPPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF34</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/07/2023 Spot Bond					0.00000	99.95585				0.00	0	
<b>Total BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 11/01/2024 Spot Bond					0.00000	99.92842				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.92928				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.33639				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	100.03683				0.00	200,000,000	100,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	99.94197				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			9.02000	106.84415	9.02000	106.81839				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			9.32000	108.06124	9.32000	108.03435				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.87000	104.31331	9.87000	104.28555				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			10.91000	10.91000	10.91000	100.45706				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.06152				0.00	0	
<b>Total CGR42 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 CGR42</b>										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.85458				0.00	0	
<b>Total CGR46 SPOT</b>										0.00	0	
<b>Total For CGR46</b>										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.96074				0.00	0	
<b>Total CGR47 SPOT</b>										0.00	0	
<b>Total For CGR47</b>										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.42745				0.00	0	
<b>Total CGR50 SPOT</b>										0.00	0	
<b>Total For CGR50</b>										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.44730				0.00	0	
<b>Total CGR51 SPOT</b>										0.00	0	
<b>Total For CGR51</b>										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.14275				0.00	0	
<b>Total CGR52 SPOT</b>										0.00	0	
<b>Total For CGR52</b>										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.26464	4.77000	101.96300				0.00	0	
<b>Total CLN315 SPOT</b>										0.00	0	
<b>Total For CLN315</b>										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.76200				0.00	0	
<b>Total CLN317 SPOT</b>										0.00	0	
<b>Total For CLN317</b>										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.04040				0.00	0	
<b>Total CLN345 SPOT</b>										0.00	0	
<b>Total For CLN345</b>										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.24500	103.06817	9.24500	103.04244				0.00	0	
<b>Total CLN362 SPOT</b>										0.00	0	
<b>Total For CLN362</b>										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										0.00	0	
<b>Total For CLN364</b>										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.14330	8.70700	105.29500				0.00	0	
<b>Total CLN365 SPOT</b>										0.00	0	
<b>Total For CLN365</b>										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.02755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.89864				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			11.51000	100.24877	11.51000	100.21777				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	111.20404	6.50000	103.61500				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.72100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.86390				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.86470				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>	
CLN45 On 31/01/2025 Spot Bond			6.30000	155.37688	6.30000	155.34093				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>	
CLN45 On 31/01/2025 Spot Bond			8.41000	148.65628	8.41000	148.61367				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>	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.93734				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>	
CLN49 On 04/09/2024 Spot Bond			8.89000	103.75173	8.89000	103.72680				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>	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.74895				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.69455				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.33269				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>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.17428				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>	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.84303				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	101.13647				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 30/04/2023 Spot Bond			10.40000	99.77283	10.40000	102.70010				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	101.68051				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	101.16165				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	101.45203				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	101.13169				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	100.55459				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.40391				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.39104				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.68978				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.16165				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.07749				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.49500				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.75000	102.26078	10.75000	102.23169				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.07619				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.30985				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.56981				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	149.32800				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.67677				0.00	0	647,000,00
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>647,000,00</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>647,000,00</b>
CLN546 On 21/08/2026 Spot Bond			10.22000	101.53293	10.22000	101.50543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			10.27000	100.70450	10.27000	100.67664				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			10.36000	99.41344	10.36000	99.38617				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.41000	10.41000	10.41000	309.42745				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.83808				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.86800				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.62187				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.61415				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	140.35800				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 11/02/2026 Spot Bond					0.00000	99.93189				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.93189				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.72000	98.50973	10.72000	98.48318				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			10.22000	99.76716	10.22000	99.74015				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.23373				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.64736				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.90335				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.34225				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.93474				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			10.45000	98.73372	10.45000	98.70640				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.86319				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.93450				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.10738				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.15712				0.00	0	
<b>Total CLN577 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 CLN577</b>									<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.48062			0.00	0	
<b>Total CLN578 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>									<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.86886			0.00	0	
<b>Total CLN579 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>									<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.95588			0.00	0	
<b>Total CLN581 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>									<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.23769			0.00	0	
<b>Total CLN583 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>									<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.48510			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	101.67976			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	103.45161			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	104.64827			0.00	0	
<b>Total CLN587 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>									<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.02344			0.00	0	
<b>Total CLN589 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>									<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.06152			0.00	0	
<b>Total CLN590 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>									<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.91648			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			4.72000	154.71308	4.72000	124.25389			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.92161				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.07111				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.60114				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.69000	9.69000	9.69000	103.21143				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.83477				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.09962				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.02344				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.02344				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.75900				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			9.27500	9.27500	9.27500	101.39802				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.02079				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2024 Spot Bond					0.00000	99.21205				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	103.23536				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	100.51653				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.62241				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.85000	100.01754	9.85000	99.99176				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.32802				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.36814				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.27342				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.62356				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.66400				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.59146				0.00	0	526,000,00
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>526,000,00</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	<b>526,000,00</b>
CLN617 On 20/12/2022 Spot Bond					0.00000	101.16950				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.43206				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.23763				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 28/10/2024 Spot Bond					0.00000	100.68560				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.52900				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.31361				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			7.54000	102.86382	7.54000	102.84290				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	101.88890				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	98.68011				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			13.28500	59.70732	13.28500	78.82351				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.54755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.92000	98.76098	10.92000	98.73245				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.88226				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>	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.56336				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.79652				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	99.97761				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.35439				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.57091				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.87562				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.99790				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.00841				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.47389				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	101.57730				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.00844				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.35349				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.00980				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.99476				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.43251				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.87562				0.00	0	1,310,000,00
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,310,000,00</b>
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	<b>1,310,000,00</b>
CLN65 On 19/11/2022 Spot Bond					0.00000	101.58773				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.87562				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	96.99100				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.17704				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.09055				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.48765				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.78600				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.81400				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	119.29000				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.59900				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.63322				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.94392				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 19/08/2025 Spot Bond					0.00000	102.16771				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/05/2023 Spot Bond					0.00000	102.05404				0.00	0	500,000,00
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CLN66 On 18/09/2024 Spot Bond					0.00000	102.33901				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.53146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.03053				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			5.27094	158.79190	5.27094	129.01958				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			5.27094	158.79190	5.27094	129.02041				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.06372				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.15222				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.99741				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.47642				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.94451				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.19743				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.96369				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.98456				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	100.04672				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.12760				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.12738				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.37933				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>	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.98810				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.01715				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.20105				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.36142				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.85636				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.24699				0.00	0	100,000,00
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN700 On 28/02/2023 Spot Bond					0.00000	101.31437				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.93937				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.73296				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.16645				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	86.92105				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	102.19647				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	101.76729				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	100.99856				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	83.31796				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	83.55983				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.03629				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	99.88001				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.00377				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.00377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.00377				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.36102				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.04525				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.36246				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.68350				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.26865				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.39067				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.93995				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.93995				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.93995				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.95298				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.95298				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.95298				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	84.87829				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	85.91155				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	86.54700				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	101.01691				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.06076				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.66718				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.39280				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	101.65954				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	108.32400				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	94.38504				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.85349				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.06884				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	103.03018				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	95.27800				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.44586				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.68140				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 21/12/2022 Spot Bond					0.00000	101.01709				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.20344				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.12283				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>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.79096				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.99419				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.41988				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.03142				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.99114				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.25989				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.00769				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.34584				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.09232				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.99419				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.14475				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.63989				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.08564				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.74804				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.23740				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.60868				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.20924				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			7.20000	7.20000	7.20000	121.75323				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.52669				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.78985				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.18313				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.18420				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	102.31015				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.20445				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.18953				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.19188				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.00900				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	100.91270				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.00900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.86445				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.69712				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	96.24500				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.19186				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.00907				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.20478				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.20539				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80( On 31/01/2026 Spot Bond					0.00000	100.20539				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.63004				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	87.64356				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	100.18484				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	100.48461				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	100.20658				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	101.63959				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	100.19167				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	100.94529				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			9.52500	94.62193	9.52500	94.59775				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	100.95168				0.00	0	
<b>Total CLN810 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 CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.44575				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	340,000,00
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
CLN816 On 31/07/2025 Spot Bond					0.00000	100.20485				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.20658				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.18316				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.20485				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.00907				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>	
CLN822 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>	
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	100.20485				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	100.20485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.20452				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.20485				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.57100				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.20462				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.99089				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.29527				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.20452				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.93500	9.93500	9.93500	98.75006				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.62057				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.62072				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	101.62073				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN837 On 31/08/2029 Spot Bond					0.00000	101.62063				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.00907				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.00804				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.95615				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	94.41200				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	93.84600				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	93.32200				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.24794				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.90612				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.91681				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.00907				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	101.00907				0.00	0	
<b>Total CLN848 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 CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.00871				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	100.21877				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	101.23128				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	101.01735				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	101.07319				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	101.15691				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	101.18347				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	101.21322				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	100.04333				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>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	84.37261				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	100.20485				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	101.08383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.00405				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.23606				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	105.90877				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	98.06100				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	100.33500				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.22702				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.23068				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.17904				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.18103				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.17996				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>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.73716				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN873 On 31/08/2025 Spot Bond					0.00000	101.62057				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.03730				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.25641				0.00	0	230,000,00
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
CLN876 On 29/10/2025 Spot Bond					0.00000	100.25641				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.29518				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.17846				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.83477				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.82990				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.37691				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.17782				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.13856				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>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.92718				0.00	0	
<b>Total CLN884 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 CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.92718				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	82.74775				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			11.26500	11.26500	11.26500	82.89723				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			5.47000	5.47000	5.47000	123.19053				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>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.05262				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.97161				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.20485				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.87235				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.91838				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.85752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.72775				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.14006				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.64723				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 20/12/2027 Spot Bond			12.03500	12.03500	12.03500	104.87307				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.33437				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond			11.30500	11.30500	11.30500	101.09431				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.18221				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
CLN905 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
COJ05 On 05/06/2023 Spot Bond			9.86000	106.48933	9.86000	106.46133				0.00	0	479,800.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>479,800.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>479,800.00</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
COJ08 On 22/06/2026 Spot Bond			11.51000	104.19367	11.51000	104.16182			0.00	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			10.95000	103.14554	10.95000	103.11550			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			9.32500	100.82017	9.32500	100.79533			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			13.28000	89.40296	13.28000	89.37139			0.00	0	
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.87000	94.41805	11.87000	94.38830			0.00	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.33608			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>	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.55181			0.00	0	
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.66648			0.00	0	310,000,00
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.62000	10.62000	10.62000	104.56543			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.47397			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.84043			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	102.04969			0.00	640,000,000	320,000,00
<b>Total DSY06 SPOT</b>									<b>0.00</b>	<b>640,000,000</b>	<b>320,000,00</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 DSY06</b>										0.00	640,000,000	320,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	101.59223				0.00	0	
<b>Total DSY07 SPOT</b>										0.00	0	
<b>Total For DSY07</b>										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.91267				0.00	0	
<b>Total DTF001 SPOT</b>										0.00	0	
<b>Total For DTF001</b>										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.85146				0.00	0	
<b>Total DTF002 SPOT</b>										0.00	0	
<b>Total For DTF002</b>										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.95495				0.00	0	
<b>Total DTF003 SPOT</b>										0.00	0	
<b>Total For DTF003</b>										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.97877				0.00	0	
<b>Total DTF004 SPOT</b>										0.00	0	
<b>Total For DTF004</b>										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.84000	102.57639	7.84000	102.55487			5,179,731,200,000.00		660,680,000	330,340,000
<b>Total DV23 SPOT</b>									5,179,731,200,000.00		660,680,000	330,340,000
<b>Total For DV23</b>									5,179,731,200,000.00		660,680,000	330,340,000
DV23/R On 27/02/2023 Spot Bond			100.00000	80.68421	100.00000	80.51471			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	80.68421	100.00000	80.51471			0.00		0	
<b>Total DV23/R2023 SPOT</b>									0.00		0	
<b>Total For DV23/R2023</b>									0.00		0	
DV24 On 18/02/2024 Spot Bond			9.43000	102.46340	9.43000	102.43774			0.00		0	
<b>Total DV24 SPOT</b>									0.00		0	
<b>Total For DV24</b>									0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.15716	9.69000	102.13089			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.15716	9.69000	102.13089			0.00		0	
<b>Total DV24/R2023 SPOT</b>									0.00		0	
<b>Total For DV24/R2023</b>									0.00		0	
DV27 On 02/02/2027 Spot Bond			10.82000	97.83106	10.82000	97.80304			0.00		0	
<b>Total DV27 SPOT</b>									0.00		0	
<b>Total For DV27</b>									0.00		0	
DV29 On 18/02/2029 Spot Bond			12.03500	93.88617	12.03500	93.85636			0.00		0	240,000,000
<b>Total DV29 SPOT</b>									0.00		0	240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	102.24721	10.10000	102.21984				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.24721	10.10000	102.21984				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>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.42972				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.99531				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.55914				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	98.88706				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.14366				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	100.22177				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	101.66441				0.00	0	13,500,000,00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.16723				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.58530				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	100.17330				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	102.55672				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	104.21551				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	101.85547				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.23179				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			8.80000	102.94602	8.80000	102.92154				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			5.57000	116.66561	5.57000	116.64057				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			5.31000	103.87485	5.31000	103.85352				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	148.60606	2.25000	148.58766				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.13000	159.06366	4.13000	159.03570				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			4.09500	145.07650	4.09500	146.63970				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			4.10000	141.58218	4.10000	141.55764				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			5.39000	120.02035	5.39000	119.99534				0.00	0	
<b>Total EL31 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 EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.28000	106.38970	5.28000	106.36794				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	148.60606	2.25000	148.58766				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	171.45379				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	168.67058				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	157.87786				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	131.09937				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	130.19412				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	126.81990				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	117.89401				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	113.43046				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	115.23147				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	95.37358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	94.03350				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>	
ELN016 On 08/03/2023 Spot Bond					0.00000	102.27723				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 12/05/2023 Spot Bond					0.00000	105.15745				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>	
ELN018 On 02/04/2027 Spot Bond					0.00000	104.64940				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>	
ELN019 On 20/09/2027 Spot Bond					0.00000	103.35270				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.93000	98.95748	10.93000	98.92840				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			13.03500	13.03500	13.03500	91.50287				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			13.08500	13.08500	13.08500	94.41208				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			11.02000	11.02000	11.02000	102.87248				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			11.02000	11.02000	11.02000	102.40822				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			13.02000	13.02000	13.02000	97.84312				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			12.28000	12.28000	12.28000	99.62716				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			15.52000	15.52000	15.52000	93.24730				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.65019				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.20585				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	101.10960				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	0.00000				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.40611				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.49662				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	101.26482				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	101.08938				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	101.11852				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	99.95908				0.00	0	
<b>Total EPFC50 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 EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.02214				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.71512				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.74106				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	102.11232				0.00	240,000,000	120,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.18117				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	100.92893				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.64076				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	99.94060				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.05829				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.80238				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	99.79532				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	99.79874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	99.79170			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	99.79903			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.80722			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	99.80014			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			7.49000	103.36672	7.49000	103.34584			0.00	0	1,360,000,00
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.83070	10.00000	102.80311			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.94000	94.90292	9.94000	94.87763		17,073,938,000,000.00		1,717,700,000	5,846,186,60
<b>Total ES26 SPOT</b>								<b>17,073,938,000,000.00</b>		<b>1,717,700,000</b>	<b>5,846,186,60</b>
<b>Total For ES26</b>								<b>17,073,938,000,000.00</b>		<b>1,717,700,000</b>	<b>5,846,186,60</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80707	7.85000	100.78575			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			12.42000	72.22121	12.58500	71.43668		349,002,000,000.00		28,100,000	1,758,454,80
<b>Total ES33 SPOT</b>								<b>349,002,000,000.00</b>		<b>28,100,000</b>	<b>1,758,454,80</b>
<b>Total For ES33</b>								<b>349,002,000,000.00</b>		<b>28,100,000</b>	<b>1,758,454,80</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12494	7.50000	101.10437			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			12.60500	70.79240	12.76000	69.93876		68,067,000,000.00		5,400,000	452,101,80
<b>Total ES42 SPOT</b>								<b>68,067,000,000.00</b>		<b>5,400,000</b>	<b>452,101,80</b>
<b>Total For ES42</b>								<b>68,067,000,000.00</b>		<b>5,400,000</b>	<b>452,101,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34363	8.50000	100.32068				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			12.01000	12.01000	12.01000	101.00741				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			14.53500	14.53500	14.53500	96.07824				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.21642				0.00	40,000,000	20,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.57100				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	99.84668				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.18117				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.37988				0.00	200,000,000	100,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.34022				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.02327				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.59013				0.00	0	
<b>Total FIFG03 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 FIG03</b>										<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	101.67545				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	101.69680				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.78471				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	102.21852				0.00	11,400,000,000	6,430,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>11,400,000,000</b>	<b>6,430,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>11,400,000,000</b>	<b>6,430,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.92153				0.00	416,604,000	5,293,551,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>416,604,000</b>	<b>5,293,551,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>416,604,000</b>	<b>5,293,551,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.51943				0.00	2,000,000,000	2,000,000,000
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
FRB27 On 03/06/2026 Spot Bond			9.60000	106.15967	9.60000	106.13247				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.70363				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.96583				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.52000	96.53279	9.52000	96.50813				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	102.29918				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	100.95589				0.00	400,000,000	200,000,000
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRB32</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRB33 On 29/09/2029 Spot Bond					0.00000	100.97247				0.00	760,000,000	380,000,000
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			5.26500	327.51314	5.26500	327.44602				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			3.62500	3.62500	3.62500	164.42440				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			3.79000	219.94500	3.79000	219.90847				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.77000	4.77000	4.77000	114.32025				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			5.27500	5.27500	5.27500	233.28140				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			5.29000	100.69342	5.29000	100.67263				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			5.25000	102.70145	5.25000	102.68051				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			9.06501	9.06501	9.06501	84.16768				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			9.11645	9.11645	9.11645	83.22902				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC169 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	160.01467				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>	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.81293				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>	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.63010				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>	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.27575				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>	
FRC272 On 30/01/2023 Spot Bond			9.97400	9.97400	9.97400	102.46796				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>	
FRC279 On 21/11/2022 Spot Bond					0.00000	101.58166				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>	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.09737				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>	
FRC282 On 27/02/2023 Spot Bond			7.04500	7.04500	7.04500	122.01795				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>	
FRC284 On 11/11/2024 Spot Bond					0.00000	99.91859				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>	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.99163				0.00	0	
<b>Total FRC285 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 FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			6.87500	6.87500	6.87500	119.82969				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.98694				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 14/05/2024 Spot Bond					0.00000	101.79679				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.82006				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.49341				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	100.94706				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.33159				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.65850				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.48015				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.43077				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.51167				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.97091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.08127				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.16376				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.18476				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.16277				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.18708				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.07063				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.16347				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>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.27829				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.09035				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.79580				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.24354				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 27/12/2022 Spot Bond					0.00000	101.40938				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.02094				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>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.83180				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.15062				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.44424				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>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.81015				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>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.33361				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>	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.99090				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.23235				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>	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.66552				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.43337				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>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.23105				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.25998				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.52690				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	100.35556				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.37891				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	100.27500				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.25255				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.25311				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	102.03341				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.29508				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.19016				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.88490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.04340				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.16059				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.51801				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	90.82743				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.61338				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	89.54890				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	89.71156				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.34052				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.33939				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	91.20806				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.47726				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	87.78564				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/06/2026 Spot Bond					0.00000	87.62297				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.00002				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.24145				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.10370				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.65542				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.65542				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.63239				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.63239				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.57286				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.20489				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.34956				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.90828				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	99.92697				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.09561				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	100.20486				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	100.40604				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			14.79000	14.79000	14.79000	98.44429				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.42929				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.45802				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.51867				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			11.37500	11.37500	11.37500	100.30448				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	101.45538				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	102.47312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond			13.49000	13.49000	13.49000	104.62997				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC404 On 19/01/2027 Spot Bond			11.37000	11.37000	11.37000	102.46011				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.90845				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.66292				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.35374				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC408 On 23/09/2025 Spot Bond			11.68000	11.68000	11.68000	100.12424				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.20489				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.21980				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.78904				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.22753				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	101.74014				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC411 On 31/05/2025 Spot Bond					0.00000	101.71509				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC416 On 20/06/2027 Spot Bond					0.00000	97.36189				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.21978				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.78161				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 30/04/2029 Spot Bond					0.00000	100.22588				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC420 On 30/04/2026 Spot Bond					0.00000	100.20489				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.23128				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.25394				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.25394				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.65872				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.20478				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>	
FRC426 On 30/09/2027 Spot Bond					0.00000	101.01110				0.00	0	
<b>Total FRC426 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 FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 30/09/2026 Spot Bond					0.00000	101.06376				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	101.12637				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	100.20496				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	100.21895				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	101.76173				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	100.20482				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	101.73787				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	101.83864				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	101.44690				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 21/06/2027 Spot Bond					0.00000	101.11466				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			10.26000	10.26000	10.26000	101.38175				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	100.84596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.85854				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>	
FRC439 On 31/07/2025 Spot Bond					0.00000	100.22083				0.00	0	
<b>Total FRC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC440</b>										<b>0.00</b>	<b>0</b>	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.37871				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.37871				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC442 On 20/12/2027 Spot Bond					0.00000	100.49062				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC443 On 23/09/2026 Spot Bond					0.00000	100.40622				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.25464				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.14841				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.92000	109.68689	4.92000	109.66526				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			5.16000	118.86040	5.16000	118.83647				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>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.55600				0.00	0	520,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</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
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.01473				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.11323				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	102.11683				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.46601				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.81006				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.56087				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.35761				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.35505				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	100.91493				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	105.01450				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	119.26492				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.04321				0.00	0	
<b>Total FRS103 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 FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 31/01/2038 Spot Bond			5.27000	117.30511	5.27000	117.28116				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>	
FRS108 On 07/12/2033 Spot Bond			5.29000	233.02406	5.29000	232.97615				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>	
FRS109 On 31/01/2038 Spot Bond			5.41000	115.36067	5.41000	115.33667				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>	
FRS110 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	232.97615				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>	
FRS112 On 31/01/2025 Spot Bond			4.80000	160.38592	4.80000	160.35516				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>	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.26867	3.70500	114.25008				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.21000	118.15041	5.21000	118.12648				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>	
FRS119 On 07/12/2033 Spot Bond			5.41000	230.59953	5.41000	230.55137				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.46000	229.59830	5.46000	229.55007				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.98000	163.20930	3.98000	163.18156				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.49000	229.00010	5.49000	228.95180				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>	
FRS123 On 31/01/2038 Spot Bond			5.41000	115.36067	5.41000	115.33667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.23000	215.21960	4.23000	215.18129				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>	
FRS126 On 31/01/2038 Spot Bond			6.16000	105.57896	6.16000	105.55490				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>	
FRS127 On 31/03/2028 Spot Bond			4.44000	213.00531	4.44000	212.96621				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.50000	212.37748	4.50000	212.33814				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>	
FRS131 On 07/12/2033 Spot Bond			6.00000	219.11371	6.00000	219.06452				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>	
FRS132 On 31/01/2038 Spot Bond			6.11000	106.19916	6.11000	106.17512				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>	
FRS134 On 31/01/2038 Spot Bond			5.41000	5.41000	5.41000	115.33667				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>	
FRS135 On 31/01/2038 Spot Bond			5.39000	115.63607	5.39000	115.61208				0.00	0	70,000,00
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
FRS136 On 31/03/2028 Spot Bond			4.31000	214.37297	4.31000	214.33436				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.77000	223.50683	5.77000	223.45803				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.44000	213.00531	4.44000	212.96621				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			4.44000	213.00531	4.44000	212.96621				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/03/2028 Spot Bond			3.84100	219.39125	3.84100	219.35452				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			4.75000	160.55633	4.75000	160.52574				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.79000	209.37257	4.79000	209.33217				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			4.83000	208.96194	4.83000	208.92139				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			4.72000	160.65867	4.72000	160.62821				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.30500	214.42578	4.30500	214.38720				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>	
FRS153 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	208.81884				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>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.51326				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>	
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.11090				0.00	0	300,000,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.02128				0.00	0	
<b>Total FRS182 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 FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	160.62627				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	132.28937				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	187.33864				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	291.89983				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.02009				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.02217				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	99.86727				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.52467				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.56646				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.64849				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 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>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.89764				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 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>	
FRS221 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>	
FRS223 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>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.99090				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.85692				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23k 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>	
FRS23k 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>	
FRS23k On 31/03/2032 Spot Bond					0.00000	117.91220				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23k 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>	
FRS23k On 13/10/2023 Spot Bond					0.00000	103.45517				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>	
FRS24k On 31/03/2032 Spot Bond					0.00000	105.84586				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>	
FRS24k On 04/12/2022 Spot Bond					0.00000	99.34631				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>	
FRS24k On 12/12/2025 Spot Bond					0.00000	69.59560				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>	
FRS24k On 09/12/2023 Spot Bond					0.00000	101.80498				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>	
FRS24k On 29/12/2025 Spot Bond					0.00000	106.73031				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>	
FRS24k On 19/01/2024 Spot Bond					0.00000	100.63999				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>	
FRS24k 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	96.30952				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.27107				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.13098				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.34266				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.70058				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.99836				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	115.07166				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.00370				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>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.99941				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.18264				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.28768				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	101.00248				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.04270				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			10.89500	10.89500	10.89500	94.33561				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			10.89500	10.89500	10.89500	94.33561				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.30593				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.36757				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			12.18900	12.18900	12.18900	89.41201				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	92.92677				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS292 On 20/01/2023 Spot Bond					0.00000	91.91687				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 26/01/2023 Spot Bond					0.00000	96.82119				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 09/05/2025 Spot Bond					0.00000	106.66411				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 12/05/2023 Spot Bond					0.00000	104.38818				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.77036				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.76612				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.20489				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.46822				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS309 On 21/09/2023 Spot Bond			10.02000	10.02000	10.02000	101.84162				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>	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.08871				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>	
FRS311 On 28/09/2025 Spot Bond					0.00000	103.00585				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.23773				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS313 On 07/12/2023 Spot Bond			4.90500	4.90500	4.90500	328.64328				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>	
FRS36 On 07/12/2023 Spot Bond			4.28500	330.77992	4.28500	330.72077				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>	
FRS37 On 07/12/2023 Spot Bond			4.64500	4.64500	4.64500	329.51208				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.08555				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			5.11000	109.35228	5.11000	109.33040				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.78000	67.73639	4.78000	113.56036				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			3.87000	3.87000	3.87000	163.56540				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			4.15000	4.15000	4.15000	162.59053				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			5.70500	5.70500	5.70500	325.99163				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			7.65000	7.65000	7.65000	101.49257				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.92500	107.85091	8.92500	107.82518				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			8.77000	105.10340	8.77000	105.07888				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			9.47500	101.07927	9.47500	101.05356			7,580,000,000.00	800,000	31,928,60	
<b>Total FRX26 SPOT</b>									<b>7,580,000,000.00</b>	<b>800,000</b>	<b>31,928,60</b>	
<b>Total For FRX26</b>									<b>7,580,000,000.00</b>	<b>800,000</b>	<b>31,928,60</b>	
FRX27 On 07/03/2027 Spot Bond			9.64000	103.65496	9.64000	103.62800			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			9.53000	105.43962	9.53000	105.41294				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			10.93500	96.82827	10.93500	96.80025				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			11.20000	93.00995	11.20000	92.98241				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			11.30500	96.66002	11.30500	96.63082				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			12.14000	68.88029	12.14000	68.85800				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.63841				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	101.50284				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.44949				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	101.48574				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.49639				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.38444				0.00	27,106,655,800	27,106,655,800
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>27,106,655,800</b>	<b>27,106,655,800</b>
<b>Total For FST3A3</b>										<b>0.00</b>	<b>27,106,655,800</b>	<b>27,106,655,800</b>
FST3A On 20/10/2026 Spot Bond					0.00000	100.39212				0.00	0	
<b>Total FST3A4 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 Interc
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.38187				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.42572				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.76429				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.46133				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.52684				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	101.97691				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.37000	119.58777	4.37000	119.56610				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.51896				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			8.36900	102.20323	8.36900	102.18021				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.00376				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			8.03000	103.25051	8.03000	103.22817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.27864				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	101.25830				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	101.99409				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.66919				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	100.89188				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	101.09274				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.52952				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	101.36089				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.52346				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.83396				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.26935				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	100.95873				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.85931				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.17440				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.48040				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.75372				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	101.95214				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	101.61990				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.85989				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.62627				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	101.04999				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	101.05519				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>	
GS0009 On 08/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GS0009 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 GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.49437				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>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.01366				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1€ On 20/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	27,100,000,00
<b>Total H12T16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,100,000,00</b>
<b>Total For H12T16</b>										<b>0.00</b>	<b>0</b>	<b>27,100,000,00</b>
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.00907				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>	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.69140				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.76841				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.17034				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.96904				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>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.36745				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	100.95391				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	100.94998				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.18912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.11887				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>	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.43108				0.00	0	
<b>Total HILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB14</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.86134				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.85083				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.89827				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			5.56500	326.52288	5.56500	326.45333				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			5.69500	5.69500	5.69500	325.46269				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			11.28000	97.35641	11.28000	97.32738				0.00	0	14,040,000.00
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,040,000.00</b>
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	<b>14,040,000.00</b>
HWAY3 On 28/02/2033 Spot Bond			5.07000	78.00991	5.07000	110.87366				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			12.42000	162.52146	12.42000	83.16703		409,576,824,000.00		32,977,200	4,367,648,000.00	
<b>Total HWAY34 SPOT</b>								<b>409,576,824,000.00</b>		<b>32,977,200</b>	<b>4,367,648,000.00</b>	
<b>Total For HWAY34</b>								<b>409,576,824,000.00</b>		<b>32,977,200</b>	<b>4,367,648,000.00</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.56255	100.00000	11.53710				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			12.44500	82.35496	12.44500	82.32794				0.00	0	4,596,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,596,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,596,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.55881	100.00000	11.53337				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	101.37063				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			3.33000	165.49142	3.30000	165.57257			830,356,007,472,000.00	249,356,158,400	669,899,485,90	
<b>Total I2025 SPOT</b>									<b>10,356,007,472,000.00</b>	<b>249,356,158,400</b>	<b>669,899,485,90</b>	
<b>Total For I2025</b>									<b>10,356,007,472,000.00</b>	<b>249,356,158,400</b>	<b>669,899,485,90</b>	
I2029 On 31/03/2029 Spot Bond			4.07000	119.14220	3.90000	120.32147			134,110,561,860,000.00	32,950,998,000	165,830,348,20	
<b>Total I2029 SPOT</b>									<b>134,110,561,860,000.00</b>	<b>32,950,998,000</b>	<b>165,830,348,20</b>	
<b>Total For I2029</b>									<b>134,110,561,860,000.00</b>	<b>32,950,998,000</b>	<b>165,830,348,20</b>	
I2033 On 28/02/2033 Spot Bond			4.32500	115.73141	4.42000	114.72046			423,418,625,365,000.00	97,900,260,200	468,415,493,80	
<b>Total I2033 SPOT</b>									<b>13,418,625,365,000.00</b>	<b>97,900,260,200</b>	<b>468,415,493,80</b>	
<b>Total For I2033</b>									<b>13,418,625,365,000.00</b>	<b>97,900,260,200</b>	<b>468,415,493,80</b>	
I2038 On 31/01/2038 Spot Bond			4.56900	127.64930	4.51000	128.54468			239,331,863,937,000.00	52,381,673,000	564,338,400,30	
<b>Total I2038 SPOT</b>									<b>19,331,863,937,000.00</b>	<b>52,381,673,000</b>	<b>564,338,400,30</b>	
<b>Total For I2038</b>									<b>19,331,863,937,000.00</b>	<b>52,381,673,000</b>	<b>564,338,400,30</b>	
I2046 On 31/03/2046 Spot Bond			4.61000	112.15728	4.39000	116.20189			653,505,535,727,000.00	141,758,250,700	555,046,114,70	
<b>Total I2046 SPOT</b>									<b>13,505,535,727,000.00</b>	<b>141,758,250,700</b>	<b>555,046,114,70</b>	
<b>Total For I2046</b>									<b>13,505,535,727,000.00</b>	<b>141,758,250,700</b>	<b>555,046,114,70</b>	
I2050 On 31/12/2050 Spot Bond			4.63000	114.34288	4.40000	119.09684			566,642,913,455,000.00	122,385,078,500	504,328,424,20	
<b>Total I2050 SPOT</b>									<b>16,642,913,455,000.00</b>	<b>122,385,078,500</b>	<b>504,328,424,20</b>	
<b>Total For I2050</b>									<b>16,642,913,455,000.00</b>	<b>122,385,078,500</b>	<b>504,328,424,20</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.01968			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	100.02012			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			5.36500	327.18255	5.36500	327.11463			0.00	0		
<b>Total IBL109 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 IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.76754				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	99.99557				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	99.87128				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	100.54848				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.57973				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.73976				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.19602				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	100.12660				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	101.45910				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	100.98426				0.00	0	174,400,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>174,400,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>174,400,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.83468				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	101.33242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.37333				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	101.48816				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.35158				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	99.97638				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.29722				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	99.73016				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.53665				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.54905				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.76010				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.34123				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.52696				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL178 On 19/07/2026 Spot Bond					0.00000	100.07904				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	101.39887				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.62496				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	101.02976				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	101.05693				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.61723				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>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.00000				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	100.00000				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	99.93360				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	101.23276				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	101.26473				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	100.50527				0.00	0	
<b>Total IBL202 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 IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.31276				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	101.26379				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	101.10055				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.21480				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.16659				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.18003				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.59577				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			6.66500	6.66500	6.66500	101.22381				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			6.66500	6.66500	6.66500	101.24025				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			6.66500	6.66500	6.66500	101.25509				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			6.66500	6.66500	6.66500	101.23036				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	100.64852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.00992				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	100.92493				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			10.02000	10.02000	10.02000	99.82836				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.99629				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	98.47654				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 11/04/2023 Spot Bond					0.00000	100.00000				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			8.58000	8.58000	8.58000	98.71708				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	99.95477				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	99.79288				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.42451				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.51860				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL227 On 25/05/2027 Spot Bond					0.00000	94.49826				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	101.23935				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.11744				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.15539				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.97121				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			9.48000	9.48000	9.48000	102.12363				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	100.90202				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.92918				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.42889				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.11230				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.11571				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.50044				0.00	0	
<b>Total IBL238 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 IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.48075				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	103.93530				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.23871				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.24818				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	100.07709				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			10.42000	10.42000	10.42000	97.57372				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	99.79766				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	100.93957				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>	
IBL248 On 30/03/2024 Spot Bond			8.53000	102.30278	8.53000	101.35859				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.57557				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.91000	103.89716	8.91000	103.87256				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			7.28000	104.68343	7.28000	104.66263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.47017				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			10.06000	103.45668	10.06000	103.42909				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			11.63500	98.11008	11.63500	98.00721		1,628,900,000,000.00		0.00	140,000,000	70,000,000
<b>Total IDCG08 SPOT</b>								<b>1,628,900,000,000.00</b>		<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For IDCG08</b>								<b>1,628,900,000,000.00</b>		<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
IDCG11 On 05/12/2026 Spot Bond			10.62000	105.19833	10.62000	105.16859				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	100.04195				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.36565				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	97.95295				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	99.99993				0.00	0	13,500,000,000
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,000</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.84509				0.00	0	180,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.95384				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.50276				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.82979				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.05082				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			9.37000	102.40176	9.37000	102.37614				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	102.70427				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.53996				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.55086				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.30141				0.00	800,000,000	400,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.13114				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.56873				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.64770				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	100.98649				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.02249				0.00	0	
<b>Total INLV12 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 INLV12</b>									<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.94831			0.00	0	
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02123			0.00	0	356,000,00
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>356,000,00</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>356,000,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.48308			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	99.97875			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	99.97818			0.00	0	
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.23536			0.00	200,000,000	100,000,00
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.84728			0.00	0	
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.81734			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	101.12275			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	101.39697			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	101.59298			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			5.10000	206.21418	5.10000	206.17267			0.00	0	70,000,00

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 IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	104.10701				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			5.00000	207.22701	5.00000	207.18585				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	100.73186				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.42882				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.48157				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.16267				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.48581				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	101.12682				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	101.29167				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.68776				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	99.93899				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			7.79000	102.77871	7.79000	102.75698				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.60340				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.59621				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			7.76000	101.60024	7.76000	101.57922				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.23267				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			7.84000	101.12445	7.84000	101.10297			6,272,000,000,000.00	800,000,000	400,000,000	
<b>Total IVC200 SPOT</b>									<b>6,272,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For IVC200</b>									<b>6,272,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.32448				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			7.78000	101.11300	7.78000	101.09168				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>	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.57909				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			6.49000	6.49000	6.49000	102.66665				0.00	0	
<b>Total IVC206 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 IVC206</b>									<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.22281			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	100.91769			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			8.14000	8.14000	8.14000	101.03414			0.00	0	
<b>Total IVC211 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>									<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			8.84000	8.84000	8.84000	100.35220		1,149,200,000,000.00	130,000,000	65,000,00	
<b>Total IVC212 SPOT</b>								<b>1,149,200,000,000.00</b>	<b>130,000,000</b>	<b>65,000,00</b>	
<b>Total For IVC212</b>								<b>1,149,200,000,000.00</b>	<b>130,000,000</b>	<b>65,000,00</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.27404			0.00	0	
<b>Total IVC213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>									<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.24089			0.00	0	
<b>Total IVC214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>									<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			7.23000	7.23000	7.23000	100.42579			0.00	0	
<b>Total IVC215 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>									<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.98000	99.26659	8.98000	99.24264			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			6.31000	100.44799	6.31000	100.53726			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	100.01982			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	102.51930			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.30646				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	101.62764				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	100.91938				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	101.35103				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			9.99000	9.99000	9.99000	99.27259				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>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.77627				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.96500	8.96500	8.96500	100.47216				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.54076				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.51442				0.00	0	
<b>Total IVZ114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ114</b>										<b>0.00</b>	<b>0</b>	
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.53301				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>	
IVZ120 On 02/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.45870				0.00	0	
<b>Total IVZ120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ120</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				0.00	0	
<b>Total IVZ121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ121</b>										<b>0.00</b>	<b>0</b>	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.47727				0.00	0	
<b>Total IVZ122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ122</b>										<b>0.00</b>	<b>0</b>	
IVZ124 On 08/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.34271				0.00	0	
<b>Total IVZ124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ124</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.17059				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.48364				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.66627				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.36742				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	100.45976				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	100.70404				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.24440				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	101.08225				0.00	0	
<b>Total KAP020 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 KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.08517				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 18/02/2025 Spot Bond					0.00000	99.77331				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.26556				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.58349				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.60040				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>	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.88700				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.91039				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.12000	113.28952	10.12000	113.25862				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>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.79411				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.66388				0.00	0	180,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.64579				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	104.17463				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.77698				0.00	880,000,000	440,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	100.99799				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	101.00351				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	101.50707				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.56034				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.59231				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	101.44378				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	101.56834				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 17/11/2023 Spot Bond					0.00000	99.82551				0.00	10,000,000,000	5,730,000,000
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,730,000,000</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,730,000,000</b>
MBF07 On 28/05/2024 Spot Bond					0.00000	101.38681				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	100.92016				0.00	550,000,000	550,000,000
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>550,000,000</b>
<b>Total For MBF071</b>										<b>0.00</b>	<b>550,000,000</b>	<b>550,000,000</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
MBF07: On 31/05/2025 Spot Bond					0.00000	101.35241				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>	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.80850				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.46681				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.24616				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.11641				0.00	0	13,500,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	101.72348				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.17709				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	101.11951				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	100.88032				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			9.37000	9.37000	9.37000	107.27121				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	101.51901				0.00	0	373,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>373,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>373,000,00</b>
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.82248				0.00	0	100,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.02906				0.00	80,000,000	40,000,00
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
MML02 On 10/12/2026 Spot Bond			10.02000	101.44332	10.02000	101.41623				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	102.49296				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.27000	91.25824	10.27000	91.50372				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.66820				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			10.96000	100.20330	10.96000	100.17425				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>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.42835				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.88364				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	103.07169				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	100.66924				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	102.32833				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.62465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.78332				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	102.37646				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.91418				0.00	0	10,140,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,140,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>10,140,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.08041				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.96500	97.71678	9.96500	97.69096				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	103.92007				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.80253				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	102.41237				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	103.18236				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.48883				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.71012				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	102.43796				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	101.16684				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	101.27946				0.00	200,000,000	100,000,000
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	101.13242				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>	
MWAR04 On 22/11/2022 Spot Bond					0.00000	101.61179				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>	
MWAR05 On 22/11/2023 Spot Bond					0.00000	101.69701				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>	
MWAR06 On 22/02/2024 Spot Bond					0.00000	101.93715				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>	
MWAR07 On 22/11/2024 Spot Bond					0.00000	101.67559				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>	
MWAR08 On 22/05/2025 Spot Bond					0.00000	101.67572				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	100.91499				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	101.11059				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.27666				0.00	0	
<b>Total N7D25 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 N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.42924				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			8.43000	99.76957	8.43000	103.86612				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.81000	103.57023	8.81000	103.54597				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.90000	101.65212	10.90000	101.62281				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.47138				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.17160				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>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.33625				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.17022				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.01907				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			8.35500	103.08335	8.35500	103.06006				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			9.07800	102.98129	9.07800	102.95646				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			9.65000	101.34469	9.65000	101.31846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.57000	106.88127	9.57000	106.85397				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.84500	106.07289	9.84500	106.04520				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			7.69000	104.81417	7.69000	104.79214				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.49800	110.77779	8.49800	110.75274				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			9.54000	110.63355	9.54000	110.60553				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			8.19000	8.19000	8.19000	102.99583				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	101.59436				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	70.07208	100.00000	69.91784				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.31394				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			9.46500	104.89627	9.46500	104.86991				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			8.29500	103.86017	8.29500	103.83724				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			9.61000	105.58418	9.61000	105.55725				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			8.38000	103.54081	8.38000	103.51772				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			8.19000	101.14895	8.19000	101.12689				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	102.01909				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	100.45262				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	102.91568				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	80.40558				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	102.52274				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	102.53295				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	101.84035				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	102.31884				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	103.70654				0.00	0	
<b>Total NBK47B 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 NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.29408				0.00	0	520,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.81638				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>	<b>520,000,00</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.85877				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>	<b>520,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	102.10520				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>	<b>520,000,00</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	102.02769				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>	<b>520,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.48002				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>	<b>520,000,00</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.24910				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>	<b>520,000,00</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.56983				0.00	0	1,880,000,00
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,880,000,00</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>1,880,000,00</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.47591				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>	<b>5,000,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.61125				0.00	0	5,000,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.17552				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>	<b>5,000,000,00</b>
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.47598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.93445				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.00426				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.86500	101.19111	10.86500	101.16155				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	100.99761				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			10.52000	101.38496	10.52000	101.35625				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.00426				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.01474				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	101.02805				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.42419				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.42419				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.70246				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.83393				0.00	120,000,000	870,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>870,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>120,000,000</b>	<b>870,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.24020				0.00	0	2,215,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,215,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>2,215,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.49493				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.82036				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.64318				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	101.97139				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	100.97595				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.70473				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>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.73764				0.00	3,000,000,000	1,000,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	104.73015				0.00	0	1,000,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.65505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT105 On 05/08/2025 Spot Bond					0.00000	103.83749				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT106 On 19/11/2025 Spot Bond					0.00000	105.96199				0.00	9,000,000,000	3,000,000,000
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>3,000,000,000</b>
NGT107 On 08/09/2026 Spot Bond					0.00000	105.28213				0.00	10,901,720,000	2,725,430,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>10,901,720,000</b>	<b>2,725,430,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>10,901,720,000</b>	<b>2,725,430,000</b>
NGT108 On 04/11/2026 Spot Bond					0.00000	100.10802				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>	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.38676				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>	
NGT110 On 23/04/2027 Spot Bond					0.00000	100.40876				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>	
NGT111 On 16/06/2026 Spot Bond					0.00000	103.60446				0.00	0	290,000,000
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.33808				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>	
NHM015 On 11/05/2025 Spot Bond					0.00000	103.52041				0.00	784,560,000	3,000,000,000
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>784,560,000</b>	<b>3,000,000,000</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>784,560,000</b>	<b>3,000,000,000</b>
NHM016 On 25/05/2023 Spot Bond					0.00000	103.34175				0.00	0	2,500,000,000
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NHM018 On 25/05/2024 Spot Bond					0.00000	105.42644				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	104.15398				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.88324				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.15217				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>	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.45338				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	229.55007				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			3.81000	3.81000	3.81000	219.69105				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			4.05500	4.05500	4.05500	162.92047				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			4.79000	4.79000	4.79000	114.18630				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			5.26000	5.26000	5.26000	117.42153				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			4.16000	4.16000	4.16000	162.55585				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	274.32888	3.45000	274.28597				0.00	0	
<b>Total NILB12 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 NILB12</b>									<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	163.25126			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			3.45500	3.45500	3.45500	223.58728			0.00	0	
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.60000	222.02214	3.60000	221.98640			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			5.28000	91.46632	5.28000	117.14097			0.00	0	
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>									<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.84903			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>	
NN02 On 24/07/2023 Spot Bond					0.00000	141.72890			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	99.37201			0.00	0	11,100,00
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,100,00</b>
<b>Total For NN022</b>									<b>0.00</b>	<b>0</b>	<b>11,100,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	99.73525			0.00	0	141,000,00
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>141,000,00</b>
<b>Total For NN023</b>									<b>0.00</b>	<b>0</b>	<b>141,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.44328			0.00	0	
<b>Total NN026 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>									<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.59516			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	98.28809			0.00	0	128,300,00

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 NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>128,300,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>128,300,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	122.63943				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.04831				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	101.63301				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.71495				0.00	0	193,500,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>193,500,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>193,500,00</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	99.85163				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	153.01470				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	144.32997				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	101.14148				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	94.61477				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	86.04086				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	95.04495				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	101.18800				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	94.92602				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	93.58122				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.16984				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.11125				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.04789				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	101.10131				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	101.04789				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>	
NN116 On 23/10/2023 Spot Bond					0.00000	96.62873				0.00	0	
<b>Total NN116 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 NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	91.58115				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.02932				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	101.16974				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			10.90000	10.90000	10.90000	99.17564				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			10.59500	10.59500	10.59500	101.45683				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			10.62000	10.62000	10.62000	100.36168				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	96.72843				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	128.11000				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	120.02000				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	130.82000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	128.52000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	126.99425				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 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 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>	
NNF086 On 23/01/2023 Spot Bond					0.00000	100.34188				0.00	0	
<b>Total NNF087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF087</b>										<b>0.00</b>	<b>0</b>	
NNF087 On 27/01/2023 Spot Bond					0.00000	100.23055				0.00	0	
<b>Total NNF088 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF088</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.61009				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	89.41683				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.75535				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.60129				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.65403				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	101.67532				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.79869				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.68655				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.80303				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.71789				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.55659				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.45175				0.00	0	
<b>Total NQF1D5 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 NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			5.79500	211.67662	5.79500	211.63024				0.00	0	192,198,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>192,198,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>192,198,00</b>
NRA02: On 30/11/2028 Spot Bond			11.63000	108.04747	11.63000	108.01409				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	18.18519	100.00000	18.14494				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.12342				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	101.80096				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	101.29731				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	101.50867				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>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.23772				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.68342				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.14291				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.18688				0.00	200,000,000	100,000,00
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	100.92759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.03534				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.68784				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.79000	106.04350	8.79000	106.01830				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			9.19500	107.01817	9.19500	106.99159				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.65116				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.51097				0.00	200,000,000	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.33173				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.01146				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>	
OML15 On 28/10/2027 Spot Bond					0.00000	100.22494				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.34054				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	102.01832				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PEP03 On 05/05/2024 Spot Bond					0.00000	100.53387				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.61026				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.48243				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.67212				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.46111				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			9.00000	109.08928	9.12000	108.64569			119,622,823,600,000.00	2,568,846,980,400	2,235,867,849,100	
<b>Total R186 SPOT</b>									<b>19,622,823,600,000.00</b>	<b>568,846,980,400</b>	<b>235,867,849,100</b>	
<b>Total For R186</b>									<b>19,622,823,600,000.00</b>	<b>568,846,980,400</b>	<b>235,867,849,100</b>	
R197 On 07/12/2023 Spot Bond			4.19500	331.08241	4.29500	330.68712			051,847,505,585,000.00	489,117,403,000	529,629,064,800	
<b>Total R197 SPOT</b>									<b>51,847,505,585,000.00</b>	<b>489,117,403,000</b>	<b>529,629,064,800</b>	
<b>Total For R197</b>									<b>51,847,505,585,000.00</b>	<b>489,117,403,000</b>	<b>529,629,064,800</b>	
R202 On 07/12/2033 Spot Bond			4.40000	251.99755	4.46000	250.61552			525,035,221,920,000.00	119,326,186,800	179,773,740,300	
<b>Total R202 SPOT</b>									<b>525,035,221,920,000.00</b>	<b>119,326,186,800</b>	<b>179,773,740,300</b>	
<b>Total For R202</b>									<b>525,035,221,920,000.00</b>	<b>119,326,186,800</b>	<b>179,773,740,300</b>	
R2023 On 28/02/2023 Spot Bond			7.22500	101.64173	7.19000	101.63273			744,825,375,715,000.00	103,090,017,400	644,238,017,400	
<b>Total R2023 SPOT</b>									<b>14,825,375,715,000.00</b>	<b>103,090,017,400</b>	<b>644,238,017,400</b>	
<b>Total For R2023</b>									<b>14,825,375,715,000.00</b>	<b>103,090,017,400</b>	<b>644,238,017,400</b>	
R2030 On 31/01/2030 Spot Bond			10.63000	89.13484	10.78000	88.43265			922,070,085,829,000.00	1,403,769,528,300	1,712,232,913,300	
<b>Total R2030 SPOT</b>									<b>22,070,085,829,000.00</b>	<b>403,769,528,300</b>	<b>712,232,913,300</b>	
<b>Total For R2030</b>									<b>22,070,085,829,000.00</b>	<b>403,769,528,300</b>	<b>712,232,913,300</b>	
R2032 On 31/03/2032 Spot Bond			11.11000	84.47141	11.27000	83.63651			810,012,206,222,000.00	1,153,016,400,200	1,081,865,944,700	
<b>Total R2032 SPOT</b>									<b>10,012,206,222,000.00</b>	<b>153,016,400,200</b>	<b>108,186,594,700</b>	
<b>Total For R2032</b>									<b>10,012,206,222,000.00</b>	<b>153,016,400,200</b>	<b>108,186,594,700</b>	
R2035 On 28/02/2035 Spot Bond			11.47000	84.79681	11.64000	83.80865			409,914,873,686,000.00	384,473,833,800	1,540,393,111,400	
<b>Total R2035 SPOT</b>									<b>19,914,873,686,000.00</b>	<b>384,473,833,800</b>	<b>540,393,111,400</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2035</b>									<b>19,914,873,686,000.00</b>	<b>384,473,833,800</b>	<b>540,393,111,40</b>
R2037 On 31/01/2037 Spot Bond			11.61000	80.89489	11.78500	79.87064			636,010,452,274,000.00	485,444,483,400	1,395,629,839,50
<b>Total R2037 SPOT</b>									<b>16,010,452,274,000.00</b>	<b>485,444,483,400</b>	<b>395,629,839,50</b>
<b>Total For R2037</b>									<b>16,010,452,274,000.00</b>	<b>485,444,483,400</b>	<b>395,629,839,50</b>
R2040 On 31/01/2040 Spot Bond			11.67000	82.80221	11.82500	81.82432			175,315,760,978,000.00	614,851,393,400	1,266,207,966,50
<b>Total R2040 SPOT</b>									<b>15,315,760,978,000.00</b>	<b>614,851,393,400</b>	<b>266,207,966,50</b>
<b>Total For R2040</b>									<b>15,315,760,978,000.00</b>	<b>614,851,393,400</b>	<b>266,207,966,50</b>
R2044 On 31/01/2044 Spot Bond			11.64000	79.79179	11.80000	78.76597			721,127,896,064,000.00	921,059,097,600	1,475,359,873,80
<b>Total R2044 SPOT</b>									<b>11,127,896,064,000.00</b>	<b>921,059,097,600</b>	<b>475,359,873,80</b>
<b>Total For R2044</b>									<b>11,127,896,064,000.00</b>	<b>921,059,097,600</b>	<b>475,359,873,80</b>
R2048 On 28/02/2048 Spot Bond			11.55000	78.83457	11.70000	77.84333			846,717,375,260,000.00	1,198,849,989,200	1,020,927,495,40
<b>Total R2048 SPOT</b>									<b>16,717,375,260,000.00</b>	<b>198,849,989,200</b>	<b>102,927,495,40</b>
<b>Total For R2048</b>									<b>16,717,375,260,000.00</b>	<b>198,849,989,200</b>	<b>102,927,495,40</b>
R209 On 31/03/2036 Spot Bond			11.48000	65.33386	11.64500	64.50042			601,727,227,568,000.00	226,631,291,600	835,014,918,60
<b>Total R209 SPOT</b>									<b>11,727,227,568,000.00</b>	<b>226,631,291,600</b>	<b>335,014,918,60</b>
<b>Total For R209</b>									<b>11,727,227,568,000.00</b>	<b>226,631,291,600</b>	<b>335,014,918,60</b>
R210 On 31/03/2028 Spot Bond			2.95000	229.29957	3.10000	227.56269			6,222,428,510,000.00	2,109,297,800	398,932,503,60
<b>Total R210 SPOT</b>									<b>6,222,428,510,000.00</b>	<b>2,109,297,800</b>	<b>398,932,503,60</b>
<b>Total For R210</b>									<b>6,222,428,510,000.00</b>	<b>2,109,297,800</b>	<b>398,932,503,60</b>
R213 On 28/02/2031 Spot Bond			10.98500	79.97722	11.13500	79.26859			070,046,323,016,000.00	552,575,905,600	1,329,381,314,10
<b>Total R213 SPOT</b>									<b>10,046,323,016,000.00</b>	<b>552,575,905,600</b>	<b>329,381,314,10</b>
<b>Total For R213</b>									<b>10,046,323,016,000.00</b>	<b>552,575,905,600</b>	<b>329,381,314,10</b>
R214 On 28/02/2041 Spot Bond			11.54500	63.13563	11.70000	62.31479			131,676,504,942,000.00	704,346,167,600	570,288,483,40
<b>Total R214 SPOT</b>									<b>11,676,504,942,000.00</b>	<b>704,346,167,600</b>	<b>570,288,483,40</b>
<b>Total For R214</b>									<b>11,676,504,942,000.00</b>	<b>704,346,167,600</b>	<b>570,288,483,40</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.43157			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	101.28396			0.00	0	300,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.55275			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.19757			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.35219				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	100.98022				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	100.94821				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	101.96743				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.59481				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.23208				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.90548				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	100.92250				0.00	800,000,000	400,000,000
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.96415				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.00316				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	100.12969				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	95.43554				0.00	200,000,000	100,000,000
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RED16 On 07/12/2022 Spot Bond					0.00000	101.86366				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>	
RED17 On 14/11/2025 Spot Bond					0.00000	101.16042				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	102.71176				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	100.25970				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.84036				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/08/2024 Spot Bond					0.00000	99.97561				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.76790				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.99376				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>	
RES41 On 30/11/2022 Spot Bond					0.00000	101.38676				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.27104				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.79445				0.00	0	
<b>Total RES50 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 RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.57596				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	100.99327				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>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.57184				0.00	280,000,000	140,000,000
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For RES59</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.94016				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					0.00000	100.92083				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.99071				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					0.00000	100.95618				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.05054				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					0.00000	101.00749				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.19667				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.13281				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.74797				0.00	1,800,000,000	3,400,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>3,400,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>3,400,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.08000	104.36945	9.08000	104.34412			3,979,153,824,000.00		438,232,800	678,232,800
<b>Total RW23 SPOT</b>									<b>3,979,153,824,000.00</b>		<b>438,232,800</b>	<b>678,232,800</b>
<b>Total For RW23</b>									<b>3,979,153,824,000.00</b>		<b>438,232,800</b>	<b>678,232,800</b>
RW28 On 10/12/2028 Spot Bond			11.95000	97.00711	11.95000	96.97635			0.00		0	
<b>Total RW28 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>		<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.43500	94.71105	12.43500	94.67984			0.00		0	
<b>Total RW31 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>		<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.53660			0.00		500,000,000	500,000,000
<b>Total RWL26 SPOT</b>									<b>0.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For RWL26</b>									<b>0.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
RWL28 On 30/06/2028 Spot Bond			11.46000	96.32773	11.46000	96.29840			0.00		0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>		<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>		<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.35005			0.00		0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>		<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.47349			0.00		0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>		<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.65000	101.00932	9.65000	100.98346			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	102.51753			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			8.87000	103.69609	8.87000	103.67163				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			9.62000	99.55571	9.62000	99.53029				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.98500	103.27022	9.98500	103.24272			199,700,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total SBS31 SPOT</b>									<b>19,700,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For SBS31</b>									<b>19,700,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
SBS34 On 19/09/2024 Spot Bond			9.11000	103.05893	9.11000	103.03357				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			9.22500	102.25340	9.22500	102.22834				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			10.96500	96.53575	10.96500	96.50775				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			8.34500	99.93146	8.34500	99.90863				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			9.47000	102.91695	9.47000	102.89108				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			10.14000	102.53378	10.14000	102.50622				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.13500	103.34522	7.13500	103.32540				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.22975				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.82000	8.82000	8.82000	103.71918				0.00	0	
<b>Total SBS51 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 SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.26471				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	101.99714				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	102.09209				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	102.99688				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.59700				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.57448				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	100.69863				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.93710				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.32215				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.09546				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.69463				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.34216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.22246				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.96938				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.52727				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.34770				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.53876				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.21949				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.42461				0.00	0	110,000,000,00
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000,00</b>
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000,00</b>
SBSI11 On 07/12/2023 Spot Bond			5.19500	327.74486	5.19500	327.67831				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	229.55007				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.59795				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.28151				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	104.06715				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.57577				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	101.56085				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.91046				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.80443				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	100.38003				0.00	10,000,000,000	5,107,200,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,107,200,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,107,200,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.34935				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			9.04500	105.84536	9.04500	105.81977				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.46009				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.12339				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	105.84388				0.00	280,000,000	140,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</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 SBT207</b>										0.00	280,000,000	140,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.92861				0.00	0	
<b>Total SBT208 SPOT</b>										0.00	0	
<b>Total For SBT208</b>										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.94182				0.00	0	
<b>Total SBT209 SPOT</b>										0.00	0	
<b>Total For SBT209</b>										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.30424				0.00	0	
<b>Total SLI5 SPOT</b>										0.00	0	
<b>Total For SLI5</b>										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.17595				0.00	0	
<b>Total SLI6 SPOT</b>										0.00	0	
<b>Total For SLI6</b>										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.07000	94.82996	10.07000	94.80465				0.00	0	
<b>Total SLI7 SPOT</b>										0.00	0	
<b>Total For SLI7</b>										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.87303				0.00	0	
<b>Total SLRA4 SPOT</b>										0.00	0	
<b>Total For SLRA4</b>										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.18317				0.00	0	
<b>Total SLRA6 SPOT</b>										0.00	0	
<b>Total For SLRA6</b>										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.84668				0.00	0	
<b>Total SLRA7 SPOT</b>										0.00	0	
<b>Total For SLRA7</b>										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.84853				0.00	0	
<b>Total SLRA8 SPOT</b>										0.00	0	
<b>Total For SLRA8</b>										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.84276				0.00	0	
<b>Total SLRA9 SPOT</b>										0.00	0	
<b>Total For SLRA9</b>										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.83920				0.00	0	
<b>Total SLRB4 SPOT</b>										0.00	0	
<b>Total For SLRB4</b>										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.83920				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.84104				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	99.84477				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	99.83899				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	99.83545				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	99.83635				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	99.83725				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	99.83146				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			8.88500	102.05907	8.88500	102.03513				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	101.44773				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.34049				0.00	1,400,000,000	1,200,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,200,000,000</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	100.46847				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL02 On 17/10/2027 Spot Bond					0.00000	100.47729				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.72598				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.46227				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.48783				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	101.46639				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	101.49608				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	101.66913				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.69426				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.42165				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.02379				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.94541				0.00	0	1,000,000.00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
SPG01 On 12/07/2025 Spot Bond					0.00000	100.57113				0.00	0	
<b>Total SPG011 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 SPG011</b>									<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.55455			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	100.43460			0.00	40,000,000	20,000,00
<b>Total SSA07 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For SSA07</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.01389			0.00	0	
<b>Total SSA08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	160.35516			0.00	0	
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.09500	108.75889	9.09500	108.73247			0.00	0	
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.62500	81.65275	10.62500	81.62940			0.00	0	
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.97802			0.00	0	
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.58247			0.00	0	
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.59000	101.76448	8.59000	101.74098			0.00	0	
<b>Total SSN041 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.31000	116.74558	5.31000	116.72162			0.00	0	
<b>Total SSN043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.95544			0.00	0	
<b>Total SSN044 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.18235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.12537				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			5.32500	5.32500	5.32500	327.24713				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 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 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	162.39988				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			5.41000	5.41000	5.41000	115.33667				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			4.74000	4.74000	4.74000	114.52150				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	214.65152				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.46369				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.44237				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.09125				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.07068				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	105.16373				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.02003				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.01256				0.00	0	250,000,00
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.59168				0.00	0	17,400,00
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,400,00</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>17,400,00</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	101.49084				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.21109				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.02182				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	232.06326				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.08827				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.66147				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	101.28193				0.00	0	
<b>Total SSN099 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 SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.44500	85.53636	11.44500	85.51049				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.13671				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			4.26000	214.90166	4.26000	214.86326				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			5.51500	228.50303	5.51500	228.45468				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	99.95903				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	94.54753				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	101.01547				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.19741				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 27/10/2023 Spot Bond					0.00000	96.76201				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	96.44895				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 09/11/2023 Spot Bond					0.00000	96.98356				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.51992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN150 On 21/02/2024 Spot Bond					0.00000	101.38977				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>	
SSN160 On 08/06/2023 Spot Bond					0.00000	101.08410				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>	
SSN160 On 12/12/2022 Spot Bond					0.00000	102.22436				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>	
SSN170 On 28/02/2025 Spot Bond					0.00000	100.24594				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>	
SSN170 On 28/02/2027 Spot Bond					0.00000	102.97723				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>	
SSN170 On 31/03/2046 Spot Bond			4.42269	115.60718	4.42269	115.58601				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>	
SSN170 On 31/12/2050 Spot Bond			4.44900	49.04871	4.44900	118.05009				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>	
SSN170 On 30/11/2022 Spot Bond					0.00000	101.25808				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>	
SSN170 On 28/09/2027 Spot Bond					0.00000	101.25617				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.78272				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	101.46144				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF001 On 01/03/2027 Spot Bond					0.00000	104.53215				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			9.61000	99.46286	9.61000	99.43721				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	101.56379				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.55314				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.47644				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.59004				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.51744				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.49614				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.51744				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			7.74000	100.03975	7.74000	100.01911				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			8.25000	100.16171	8.25000	100.13971				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>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.83381				0.00	0	
<b>Total T18A11 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 T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.85821				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.76755				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	99.81839				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>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.93612				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.34634				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.02511				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.14643				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	101.62924				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>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.53384				0.00	0	900,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.38604				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.36885				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.74157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.45266				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	101.12901				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>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.04867				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171€ On 22/02/2025 Spot Bond					0.00000	101.45681				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172€ On 22/02/2027 Spot Bond					0.00000	101.56782				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7€ On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2€ On 21/11/2022 Spot Bond					0.00000	101.56009				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			10.21500	10.21500	10.21500	104.52970				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	101.54517				0.00	0	990,000,0€
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>990,000,0€</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	<b>990,000,0€</b>
TH15A5€ On 21/11/2022 Spot Bond					0.00000	101.50918				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	101.60723				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.59728				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.57987				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.70740				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.68821				0.00	0	250,000,00
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.65625				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.35380				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	102.22961				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	102.11002				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	101.51769				0.00	40,000,000	20,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
TH16A: On 21/08/2024 Spot Bond			9.02000	100.96757	9.02000	100.94337				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	101.52835				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	101.52195				0.00	0	
<b>Total TH16A8 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 TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			6.29000	100.36051	6.29000	100.34361				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	101.56885				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	101.80804				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.64983				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	101.63491				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	101.73720				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.70950				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	102.09293				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	102.27391				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	102.16746				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.61327				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.58133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.57068				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.68992				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.64095				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.63456				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	102.08153				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	102.00280				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.95386				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	101.36848				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	101.40048				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>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.87955				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.95424				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TH18D On 21/08/2027 Spot Bond					0.00000	101.06094			0.00	0	
<b>Total TH18D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>									<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.79327			0.00	0	
<b>Total TH18O1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>									<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.87000	102.87254	8.87000	102.84788			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	103.18325			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	100.56247			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			9.59000	99.73491	9.59000	99.70926			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.66228			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.74013			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.83479			0.00	0	
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.39411			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			9.22000	101.55293	9.22000	101.52764		1,310,162,000,000.00	142,100,000	5,875,754,100	
<b>Total TN23 SPOT</b>								<b>1,310,162,000,000.00</b>	<b>142,100,000</b>	<b>5,875,754,100</b>	
<b>Total For TN23</b>								<b>1,310,162,000,000.00</b>	<b>142,100,000</b>	<b>5,875,754,100</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	50.78460	100.00000	50.67096		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.97000	100.97214	9.97000	100.94544			22,931,000,000.00	2,300,000	1,742,523,10
<b>Total TN25 SPOT</b>									<b>22,931,000,000.00</b>	<b>2,300,000</b>	<b>1,742,523,10</b>
<b>Total For TN25</b>									<b>22,931,000,000.00</b>	<b>2,300,000</b>	<b>1,742,523,10</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	20.90017	100.00000	20.85416			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			11.42000	90.46093	11.42000	90.43363			21,698,000,000.00	1,900,000	23,163,763,00
<b>Total TN27 SPOT</b>									<b>21,698,000,000.00</b>	<b>1,900,000</b>	<b>23,163,763,00</b>
<b>Total For TN27</b>									<b>21,698,000,000.00</b>	<b>1,900,000</b>	<b>23,163,763,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.36498	100.00000	10.34217			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			11.71000	96.28568	11.71000	96.25591			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	91.74097	12.34000	91.71079			0.00	0	5,764,259,40
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,764,259,40</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>5,764,259,40</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.33328	8.00000	115.30842			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.84700	94.07573	12.84700	94.04391			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.88000	86.12199	12.88000	86.09247			0.00	0	660,676,40
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,676,40</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>660,676,40</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89575	10.75000	100.86673			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.02023			0.00	0	
<b>Total TNF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>									<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.02387			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.75000	103.31950	5.75000	103.64519				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.12875				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	100.92830				0.00	0	200,000,00
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.94278				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	100.96273				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			8.14000	99.06831	8.14000	101.28693				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.72847				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			8.30000	104.39630	8.30000	104.37259				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.72219				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	102.07581				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.01584				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.58011				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			8.59000	101.50748	8.59000	101.48403				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.58011				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			9.15000	99.93355	9.15000	99.90900				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.21497				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.07690				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.03719				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	100.99731				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.25630				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.25630				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	98.39133				0.00	0	
<b>Total TSP261 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 TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.27638				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	97.79077				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.62488				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	100.22595				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.72421				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 28/11/2022 Spot Bond					0.00000	101.43264				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 02/12/2022 Spot Bond					0.00000	100.11446				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	101.15219				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	100.01794				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					0.00000	100.24576				0.00	0	
<b>Total TWC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC424</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.20924				0.00	0	
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC425</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 16/01/2023 Spot Bond					0.00000	100.01819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 28/01/2023 Spot Bond					0.00000	100.35646				0.00	0	
<b>Total TWC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC427</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.44000	101.51887	11.44000	101.48768				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.69062				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.78317				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.72550				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.87659				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.91147				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.96726				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.21367				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.26016				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.68317				0.00	0	300,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	101.80178			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	99.88182			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	100.43613			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.65346			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	101.35905			0.00	0	
<b>Total VKE19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>									<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.39782			0.00	1,000,000,000	500,000,000
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For VKE20</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.19329			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>1.17e+017</b>	<b>1,813,627,204,700</b>	<b>505,937,583,000</b>
<b>Total for SPOT :</b>									<b>1.17e+017</b>	<b>813,627,204,700</b>	<b>505,937,583,000</b>
<b>Total Futures</b>									<b>1.17e+017</b>	<b>813,627,211,453</b>	<b>505,938,928,610</b>
<b>Total Options</b>									<b>11 230 940.00</b>	<b>4,000</b>	<b>103,530</b>
<b>Grand Total:</b>									<b>1.17e+017</b>	<b>813,627,215,453</b>	<b>505,939,032,140</b>