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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/11/2022

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 02/02/2023 Bond Future			12.24440	75.23339	12.13282	75.75847			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.41479	72.88895	12.29841	73.42448			0.00	0	
ES33 On 03/08/2023 Bond Future			12.57885	74.35265	12.45745	74.89916			0.00	0	
ES33 On 02/11/2023 Bond Future			12.74251	72.10529	12.61583	72.66333			0.00	0	
ES33 On 01/02/2024 Bond Future			12.94392	73.49901	12.81157	74.06765			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 02/02/2023 Bond Future			12.46522	73.72670	12.34847	74.37370			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.61857	70.88381	12.49702	71.54359			0.00	0	
ES42 On 03/08/2023 Bond Future			12.76211	72.30791	12.63575	72.98117			0.00	0	
ES42 On 02/11/2023 Bond Future			12.90497	69.55050	12.77349	70.23789			0.00	0	
ES42 On 01/02/2024 Bond Future			13.07145	70.89309	12.93463	71.59362			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,15</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,15</b>
I2025 On 02/02/2023 Bond Future			166.05200	166.05200	165.84562	165.84562			0.00	0	6,08

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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	Opt Intert
I2025	On	04/05/2023	Bond Future			169.24954	169.24954	169.03988	169.03988			0.00	0	
I2025	On	03/08/2023	Bond Future			170.90150	170.90150	170.68864	170.68864			0.00	0	
I2025	On	02/11/2023	Bond Future			174.45603	174.45603	174.23912	174.23912			0.00	0	
I2025	On	01/02/2024	Bond Future			176.05093	176.05093	175.83041	175.83041			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	02/02/2023	Bond Future			119.47463	119.47463	119.47665	119.47665			0.00	0	1,35
I2029	On	04/05/2023	Bond Future			120.48147	120.48147	120.48439	120.48439			0.00	0	
I2029	On	03/08/2023	Bond Future			122.89950	122.89950	122.90278	122.90278			0.00	0	
I2029	On	02/11/2023	Bond Future			124.12740	124.12740	124.13158	124.13158			0.00	0	
I2029	On	01/02/2024	Bond Future			126.53215	126.53215	126.53607	126.53607			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	02/02/2023	Bond Future			114.28869	114.28869	114.18715	114.18715			0.00	0	7,25
I2033	On	04/05/2023	Bond Future			115.10437	115.10437	115.00185	115.00185			0.00	0	
I2033	On	03/08/2023	Bond Future			117.41440	117.41440	117.31014	117.31014			0.00	0	
I2033	On	02/11/2023	Bond Future			118.43689	118.43689	118.33127	118.33127			0.00	0	
I2033	On	01/02/2024	Bond Future			120.73153	120.73153	120.62352	120.62352			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,25</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,25</b>
I2038	On	02/02/2023	Bond Future			125.95825	125.95825	125.80511	125.80511			0.00	0	4,05
I2038	On	04/05/2023	Bond Future			128.38395	128.38395	128.22837	128.22837			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			128.99781	128.99781	128.84024	128.84024			0.00	0	
I2038	On	02/11/2023	Bond Future			131.68124	131.68124	131.52069	131.52069			0.00	0	
I2038	On	01/02/2024	Bond Future			132.22350	132.22350	132.06064	132.06064			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,64</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,64</b>
I2046	On	02/02/2023	Bond Future			112.16294	112.16294	112.16361	112.16361			0.00	0	13,07
I2046	On	04/05/2023	Bond Future			112.29008	112.29008	112.29170	112.29170			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			114.54387	114.54387	114.54605	114.54605			0.00	0	
I2046	On	02/11/2023	Bond Future			114.83973	114.83973	114.84293	114.84293			0.00	0	
I2046	On	01/02/2024	Bond Future			117.06360	117.06360	117.06653	117.06653			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,00</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,00</b>
I2050	On	02/02/2023	Bond Future			112.61809	112.61809	112.01789	112.01789			0.00	0	9,30
I2050	On	04/05/2023	Bond Future			114.78669	114.78669	114.17546	114.17546			0.00	0	3,31
I2050	On	03/08/2023	Bond Future			114.90825	114.90825	114.28569	114.28569			0.00	0	
I2050	On	02/11/2023	Bond Future			117.29859	117.29859	116.66319	116.66319			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			117.33404	117.33404	116.68724	116.68724			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,66</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>12,66</b>
R186	On	02/02/2023	Bond Future			8.78440	106.88786	8.64780	107.34437		5.87	199,025,195.32	1,862	72,50
R186	On	04/05/2023	Bond Future			8.87667	108.92042	8.72844	109.38611		5.51	0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.95046	105.77735	8.78899	106.25260		5.38	0.00	0	
R186	On	02/11/2023	Bond Future			9.00505	107.95584	8.82827	108.44115		4.71	0.00	0	
R186	On	01/02/2024	Bond Future			9.13065	104.71780	8.93602	105.21210		4.51	0.00	0	
<b>Total R186 Future</b>												<b>199,025,195.32</b>	<b>1,862</b>	<b>84,66</b>
R186	On	02/02/2023	Bond Future	8.32	Call			593.45000	0.59345	444,960	5.60	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,699.05000	1.69905	2,007,070	5.60	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			605.89000	0.60589	455,200	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,677.55000	1.67755	1,983,370	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			618.32000	0.61832	465,430	5.61	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,656.05000	1.65605	1,959,670	5.61	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,436.60000	1.43660	1,655,610	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,751.82000	1.75182	1,508,040	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,463.86000	1.46386	1,685,770	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,769.38000	1.76938	1,524,150	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,450.03000	1.45003	1,670,490	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,787.32000	1.78732	1,540,640	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,708.33000	3.70833	3,371,170	5.80	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			919.19000	0.91919	1,057,280	5.80	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,664.80000	3.66480	3,329,360	5.78	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			932.75000	0.93275	1,072,560	5.78	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,686.55000	3.68655	3,350,250	5.79	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			925.95000	0.92595	1,064,900	5.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,370.11000	1.37011	1,557,180	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			724.65000	0.72465	832,980	5.45	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,471.01000	2.47101	2,196,400	4.79	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,589.88000	1.58988	1,800,580	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,883.65000	2.88365	2,586,350	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,378.33000	1.37833	1,566,340	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,902.46000	2.90246	2,604,220	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,920.91000	2.92091	2,621,730	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,361.54000	1.36154	1,547,670	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,994.01000	4.99401	4,617,030	5.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,954.25000	2.95425	2,657,240	4.77	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,530.07000	1.53007	1,727,360	4.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.51	Call			2,971.32000	2.97132	2,673,460	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,522.11000	1.52211	1,718,550	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,988.41000	2.98841	2,689,710	4.78	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,514.18000	1.51418	1,709,780	4.78	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,43</b>
<b>Total For R186</b>												<b>199,025,195.32</b>	<b>1,862</b>	<b>88,11</b>
R197	On	02/02/2023	Bond Future			329.56380	329.56380	329.75455	329.75455			0.00	0	9;
R197	On	04/05/2023	Bond Future			335.90903	335.90903	336.10487	336.10487			0.00	0	
R197	On	03/08/2023	Bond Future			333.58436	333.58436	333.78698	333.78698			0.00	0	
R197	On	02/11/2023	Bond Future			340.52400	340.52400	340.73160	340.73160			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	02/02/2023	Bond Future			245.27131	245.27131	245.51429	245.51429			0.00	0	5,9;
R202	On	04/05/2023	Bond Future			249.99349	249.99349	250.24244	250.24244			0.00	0	
R202	On	03/08/2023	Bond Future			250.19510	250.19510	250.45061	250.45061			0.00	0	
R202	On	02/11/2023	Bond Future			255.39903	255.39903	255.66036	255.66036			0.00	0	
R202	On	01/02/2024	Bond Future			255.40328	255.40328	255.67147	255.67147			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>
R2030	On	02/02/2023	Bond Future			10.33631	88.73292	10.23401	89.19740		10.55	5,057,776.44	57	95,2;
R2030	On	04/05/2023	Bond Future			10.46994	90.42095	10.36233	90.89463		10.90	0.00	0	
R2030	On	03/08/2023	Bond Future			10.59896	88.20820	10.48554	88.69155		10.55	0.00	0	
R2030	On	02/11/2023	Bond Future			10.71141	90.02543	10.59195	90.51897		9.00	0.00	0	
R2030	On	01/02/2024	Bond Future			10.86946	87.74271	10.74335	88.24547		8.94	0.00	0	
<b>Total R2030 Future</b>												<b>5,057,776.44</b>	<b>57</b>	<b>95,2;</b>
R2030	On	02/02/2023	Bond Future	11.12	Put			445.99000	0.44599	526,540	11.49	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,514.39000	4.51439	4,126,230	11.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			2,170.55000	2.17055	2,452,280	9.86	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,069.11000	1.06911	884,160	9.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			5,594.21000	5.59421	6,021,840	9.56	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,978.08000	5.97808	5,557,740	12.14	0.00	0	5,0;
R2030	On	02/02/2023	Bond Future	11.55	Put			230.77000	0.23077	274,910	12.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			4,368.67000	4.36867	3,984,740	11.49	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			2,734.31000	2.73431	3,056,890	9.69	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			774.93000	0.77493	626,750	9.72	0.00	0	3;
R2030	On	02/02/2023	Bond Future	11.16	Put			419.84000	0.41984	496,160	11.55	0.00	0	3;
R2030	On	02/02/2023	Bond Future	11.35	Call			5,219.25000	5.21925	4,813,490	11.84	0.00	0	5,0;
R2030	On	02/02/2023	Bond Future	11.35	Put			314.34000	0.31434	373,060	11.84	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2030 On 02/02/2023 Bond Future	9.99	Call			1,050.16000	1.05016	867,410	9.86		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,055.01000	5.05501	5,471,790	9.52		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			539.18000	0.53918	425,350	9.56		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,143.24000	2.14324	2,422,770	9.87		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,088.88000	1.08888	901,690	9.88		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,116.77000	2.11677	2,394,060	9.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			729.15000	0.72915	587,250	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			714.29000	0.71429	574,470	9.68		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			2,766.32000	2.76632	3,090,980	9.68		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			2,639.66000	2.63966	2,955,960	9.72		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			958.50000	0.95850	786,700	9.82		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,310.67000	2.31067	2,603,350	9.82		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			182.98000	0.18298	135,280	9.52		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			65.12000	0.06512	45,650	9.65		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			6,861.70000	6.86170	7,306,710	9.65		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			121.87000	0.12187	88,180	9.57		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			5,777.53000	5.77753	6,208,320	9.57		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			135.23000	0.13523	98,380	9.56		0.00	0	38
R2030 On 02/02/2023 Bond Future	9.66	Put			3,203.30000	3.20330	3,553,950	9.56		0.00	0	10
R2030 On 04/05/2023 Bond Future	10.54	Call			3,029.53000	3.02953	2,762,130	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,249.17000	2.24917	2,455,450	10.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,312.27000	3.31227	3,031,350	11.02		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.42	Call			2,736.95000	2.73695	2,484,730	10.85		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			2,482.70000	2.48270	2,704,160	10.85		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,979.37000	2.97937	2,714,470	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			620.67000	0.62067	691,250	12.38		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			9,253.02000	9.25302	8,828,110	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			414.37000	0.41437	463,140	12.85		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Call			1,312.69000	1.31269	1,157,260	10.53		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			4,437.99000	4.43799	4,756,240	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,477.32000	1.47732	1,308,260	10.56		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			2,053.11000	2.05311	2,245,870	11.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,331.22000	5.33122	4,977,920	11.66		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			1,142.64000	1.14264	1,263,020	11.66		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.03	Call			659.70000	0.65970	569,030	10.78		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			6,797.99000	6.79799	7,181,000	10.78		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,187.61000	1.18761	1,043,040	10.52		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.52	Put			2,286.42000	2.28642	2,495,200	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,004.40000	3.00440	2,738,250	10.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,267.73000	2.26773	2,475,260	10.92		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	11.62	Put			895.89000	0.89589	993,610	11.94		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			7,655.24000	7.65524	7,252,140	12.38		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			4,729.29000	4.72929	5,058,400	10.52		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			4,096.92000	4.09692	4,401,540	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,846.18000	1.84618	1,648,990	10.60		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			3,464.82000	3.46482	3,741,310	10.60		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			9,490.68000	9.49068	9,062,570	12.85		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			381.97000	0.38197	427,540	12.85		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			6,237.74000	6.23774	5,861,780	11.94		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,714.74000	1.71474	1,864,510	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,304.57000	5.30457	4,970,160	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,703.13000	1.70313	1,852,070	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,333.87000	5.33387	4,998,620	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,691.86000	1.69186	1,839,960	11.07		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,857.80000	2.85780	2,617,300	10.31		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			10,152.28000	10.15228	9,727,180	12.40		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			582.22000	0.58222	640,470	12.40		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			5,275.59000	5.27559	4,942,010	11.06		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			3,224.54000	3.22454	3,467,390	10.31		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,429.97000	3.42997	3,162,380	10.48		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			2,730.19000	2.73019	2,945,950	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,186.98000	9.18698	8,775,010	12.25		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			736.80000	0.73680	808,180	12.25		0.00	0	1,08
R2030 On 02/11/2023 Bond Future	10.80	Put			2,738.48000	2.73848	2,956,870	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,620.13000	3.62013	3,343,970	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,721.87000	2.72187	2,939,250	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,644.54000	3.64454	3,367,370	9.06		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,705.36000	2.70536	2,921,730	9.06		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,595.80000	3.59580	3,320,650	9.04		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,808.21000	4.80821	4,494,660	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,422.27000	2.42227	2,611,480	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,833.88000	4.83388	4,519,500	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,409.30000	2.40930	2,597,680	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,859.61000	4.85961	4,544,400	9.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,396.40000	2.39640	2,583,950	9.23		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>19,98</b>
<b>Total For R2030</b>										<b>5,057,776.44</b>	<b>57</b>	<b>115,20</b>
R2032 On 02/02/2023 Bond Future			10.88426	87.90551	10.77734	88.45526		12.65		791,149.59	9	113,60
R2032 On 04/05/2023 Bond Future			11.01780	85.41779	10.90606	85.97840		14.02		0.00	0	66,46

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023			11.14287	87.11333	11.02610	87.68533		12.86	0.00	0	2,60
R2032	On	02/11/2023			11.26317	84.74692	11.14106	85.33089		11.52	0.00	0	
R2032	On	01/02/2024			11.41778	86.36688	11.29002	86.96178		10.96	0.00	0	
<b>Total R2032 Future</b>											<b>791,149.59</b>	<b>9</b>	<b>182,66</b>
R2032	On	02/02/2023	9.31	Call			61.06000	0.06106	41,640	10.95	0.00	0	40
R2032	On	02/02/2023	9.31	Put			8,102.27000	8.10227	8,632,600	10.95	0.00	0	
R2032	On	02/02/2023	9.92	Put			4,919.35000	4.91935	5,386,140	11.06	0.00	0	
R2032	On	02/02/2023	12.75	Call			9,546.61000	9.54661	9,019,970	15.60	0.00	0	
R2032	On	02/02/2023	12.75	Put			117.98000	0.11798	141,090	15.60	0.00	0	70
R2032	On	02/02/2023	11.50	Call			4,352.37000	4.35237	3,926,410	13.54	0.00	0	
R2032	On	02/02/2023	11.50	Put			726.25000	0.72625	850,040	13.54	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			5,101.84000	5.10184	4,650,080	13.87	0.00	0	
R2032	On	02/02/2023	11.69	Put			556.42000	0.55642	654,410	13.87	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,711.30000	5.71130	5,242,510	14.13	0.00	0	
R2032	On	02/02/2023	11.84	Put			449.82000	0.44982	530,780	14.13	0.00	0	50
R2032	On	02/02/2023	10.50	Call			1,201.41000	1.20141	989,660	11.78	0.00	0	
R2032	On	02/02/2023	10.50	Put			2,649.49000	2.64949	2,987,490	11.78	0.00	0	40
R2032	On	02/02/2023	10.67	Call			1,606.07000	1.60607	1,351,200	12.07	0.00	0	70
R2032	On	02/02/2023	10.67	Put			2,162.72000	2.16272	2,457,600	12.07	0.00	0	
R2032	On	02/02/2023	11.45	Call			4,160.24000	4.16024	3,741,900	13.45	0.00	0	
R2032	On	02/02/2023	11.45	Put			778.35000	0.77835	909,760	13.45	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			959.99000	0.95999	778,200	11.61	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,044.67000	3.04467	3,412,630	11.61	0.00	0	
R2032	On	02/02/2023	10.39	Call			978.83000	0.97883	794,570	11.62	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,010.23000	3.01023	3,375,720	11.62	0.00	0	
R2032	On	02/02/2023	10.40	Call			998.03000	0.99803	811,300	11.64	0.00	0	
R2032	On	02/02/2023	10.40	Put			2,976.19000	2.97619	3,339,210	11.64	0.00	0	
R2032	On	02/02/2023	10.16	Call			601.48000	0.60148	471,580	11.30	0.00	0	
R2032	On	02/02/2023	10.16	Put			3,869.30000	3.86930	4,289,150	11.30	0.00	0	40
R2032	On	02/02/2023	10.22	Call			688.71000	0.68871	545,210	11.38	0.00	0	50
R2032	On	02/02/2023	9.47	Call			100.46000	0.10046	70,460	10.98	0.00	0	50
R2032	On	02/02/2023	9.47	Put			7,217.92000	7.21792	7,737,670	10.98	0.00	0	
R2032	On	02/02/2023	9.92	Call			336.75000	0.33675	253,790	11.06	0.00	0	70
R2032	On	02/02/2023	10.22	Put			3,631.78000	3.63178	4,038,030	11.38	0.00	0	
R2032	On	02/02/2023	10.30	Call			817.12000	0.81712	654,800	11.50	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			3,329.62000	3.32962	3,717,050	11.50	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,073.81000	3.07381	2,786,480	13.88	0.00	0	
R2032	On	04/05/2023	10.87	Put			3,255.77000	3.25577	3,529,050	13.88	0.00	0	
R2032	On	04/05/2023	10.89	Put			3,207.77000	3.20777	3,478,150	13.90	0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2032 On 04/05/2023 Bond Future	11.37	Call			4,521.49000	4.52149	4,166,110	14.44		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			2,225.47000	2.22547	2,430,700	14.44		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			2,455.42000	2.45542	2,205,010	13.63		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			3,913.11000	3.91311	4,223,310	13.63		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			11,932.55000	11.93255	11,417,130	16.45		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			380.32000	0.38032	425,510	16.45		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.88	Call			3,100.25000	3.10025	2,811,470	13.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,231.70000	3.23170	3,503,530	13.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			3,126.79000	3.12679	2,836,560	13.90		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,788.29000	5.78829	5,408,510	13.37		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			2,322.72000	2.32272	2,514,940	13.37		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,820.15000	5.82015	5,439,380	13.38		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			2,308.03000	2.30803	2,499,260	13.38		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,852.07000	5.85207	5,470,310	13.39		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			2,293.43000	2.29343	2,483,670	13.39		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			6,271.48000	6.27148	5,877,160	13.54		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			2,111.30000	2.11130	2,288,980	13.54		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			3,575.47000	3.57547	3,845,700	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,027.97000	4.02797	3,713,060	11.51		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			3,554.40000	3.55440	3,823,460	11.51		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,975.08000	3.97508	3,662,530	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			3,596.96000	3.59696	3,868,380	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,001.33000	4.00133	3,687,590	11.50		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			5,575.80000	5.57580	5,209,580	11.26		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			3,053.58000	3.05358	3,282,260	11.26		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,604.74000	5.60474	5,237,560	11.27		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			3,037.58000	3.03758	3,265,300	11.27		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			5,547.27000	5.54727	5,182,020	11.25		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			3,070.02000	3.07002	3,299,670	11.25		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>35,31</b>
<b>Total For R2032</b>										<b>791,149.59</b>	<b>9</b>	<b>217,97</b>
R2035 On 02/02/2023 Bond Future			11.25415	88.41595	11.13714	89.09629		14.96		49,512,932.00	560	167,82
R2035 On 04/05/2023 Bond Future			11.38142	85.59551	11.25971	86.28913		16.04		0.00	0	
R2035 On 03/08/2023 Bond Future			11.50255	87.29429	11.37588	88.00198		15.02		0.00	0	
R2035 On 02/11/2023 Bond Future			11.62200	84.58703	11.49016	85.30948		13.90		0.00	0	
R2035 On 01/02/2024 Bond Future			11.77487	86.20432	11.63743	86.94038		13.03		0.00	0	
<b>Total R2035 Future</b>										<b>49,512,932.00</b>	<b>560</b>	<b>167,82</b>
R2035 On 02/02/2023 Bond Future	9.81	Call			171.13000	0.17113	122,540	13.71		0.00	0	58
R2035 On 02/02/2023 Bond Future	11.94	Call			5,328.83000	5.32883	4,794,480	16.04		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 02/02/2023 Bond Future	11.94	Put			812.24000	0.81224	958,230	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			5,501.10000	5.50110	4,960,050	16.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			768.52000	0.76852	907,810	16.10		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			11,160.18000	11.16018	10,506,800	17.97		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			1,583.20000	1.58320	1,307,550	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,105.85000	3.10585	3,510,540	14.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,041.96000	2.04196	1,717,380	14.66		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			2,553.69000	2.55369	2,909,450	14.66		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,071.04000	2.07104	1,743,610	14.68		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			7,965.94000	7.96594	8,588,640	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,092.48000	1.09248	878,980	14.14		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,948.57000	3.94857	4,415,410	14.14		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,533.59000	1.53359	1,263,700	14.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,176.28000	3.17628	3,586,730	14.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,558.28000	1.55828	1,285,510	14.41		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			125.72000	0.12572	152,680	17.97		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			530.68000	0.53068	406,410	13.76		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			5,631.80000	5.63180	6,187,870	13.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			979.51000	0.97951	782,170	14.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,204.28000	4.20428	4,687,280	14.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,053.93000	1.05393	845,860	14.12		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,523.82000	2.52382	2,876,730	14.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,458.89000	8.45889	9,090,640	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			189.31000	0.18931	136,340	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,211.11000	8.21111	8,838,480	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			209.06000	0.20906	151,420	13.71		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,032.67000	4.03267	4,504,940	14.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,140.92000	3.14092	3,548,490	14.41		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			800.41000	0.80041	895,580	18.39		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			3,328.89000	3.32889	2,983,380	15.62		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			3,845.34000	3.84534	4,193,450	15.62		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,416.84000	3.41684	3,065,880	15.66		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,760.09000	3.76009	4,102,750	15.66		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,446.40000	3.44640	3,093,630	15.67		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,732.03000	3.73203	4,072,880	15.67		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			800.87000	0.80087	676,570	14.94		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,456.26000	9.45626	10,025,580	14.94		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,562.11000	1.56211	1,353,640	14.95		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,575.09000	6.57509	7,060,240	14.95		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,902.78000	1.90278	1,662,700	15.04		0.00	0	38

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035	On	04/05/2023	Bond Future	11.22	Call		3,476.08000	3.47608	3,121,510	15.68		0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,704.14000	3.70414	4,043,190	15.68		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,921.29000	7.92129	7,385,480	17.39		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,419.52000	1.41952	1,577,330	17.39		0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,863.31000	10.86331	10,264,860	18.39		0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		5,806.75000	5.80675	6,260,290	15.04		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		2,963.77000	2.96377	3,215,380	15.61		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		6,301.21000	6.30121	5,847,620	15.59		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,000.41000	3.00041	3,254,510	15.59		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		6,335.91000	6.33591	5,881,080	15.60		0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		2,982.03000	2.98203	3,234,890	15.60		0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		6,370.68000	6.37068	5,914,600	15.61		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,329.38000	4.32938	3,960,430	13.60		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,661.98000	4.66198	5,015,480	13.60		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,273.05000	4.27305	3,906,990	13.59		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		4,716.63000	4.71663	5,073,020	13.59		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		4,301.17000	4.30117	3,933,660	13.60		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,689.24000	4.68924	5,044,180	13.60		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,678.45000	3.67845	3,960,810	13.45		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,615.43000	6.61543	6,160,580	13.46		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,659.71000	3.65971	3,940,920	13.46		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		6,550.50000	6.55050	6,097,940	13.44		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,697.30000	3.69730	3,980,800	13.44		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,582.94000	6.58294	6,129,240	13.45		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>49,512,932.00</b>	<b>560</b>	<b>176,25</b>
R2037	On	02/02/2023	Bond Future			11.43773	79.89966	11.32597	80.55663	16.93		89,887,117.50	1,125	133,34
R2037	On	04/05/2023	Bond Future			11.56684	81.41979	11.45074	82.08962	17.27		0.00	0	
R2037	On	03/08/2023	Bond Future			11.69261	78.77816	11.57190	79.46151	17.06		0.00	0	
R2037	On	02/11/2023	Bond Future			11.80433	80.40163	11.67904	81.09923	15.09		0.00	0	
R2037	On	01/02/2024	Bond Future			11.94618	77.68387	11.81590	78.39463	14.92		0.00	0	
<b>Total R2037 Future</b>												<b>89,887,117.50</b>	<b>1,125</b>	<b>133,34</b>
R2037	On	02/02/2023	Bond Future	11.05	Call		1,568.40000	1.56840	1,304,490	16.20		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,225.16000	3.22516	3,618,220	16.20		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,695.69000	1.69569	1,417,890	16.28		0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		3,048.58000	3.04858	3,427,750	16.28		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,710.27000	4.71027	4,220,940	17.77		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,030.79000	1.03079	1,198,430	17.77		0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		1,519.11000	1.51911	1,260,740	16.17		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 02/02/2023 Bond Future	11.03	Put			3,297.88000	3.29788	3,696,480	16.17		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,543.71000	1.54371	1,282,570	16.18		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,261.44000	3.26144	3,657,270	16.18		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			5,295.68000	5.29568	4,866,050	17.55		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,528.11000	2.52811	2,768,310	17.55		0.00	0	7(
R2037 On 04/05/2023 Bond Future	11.03	Call			2,502.26000	2.50226	2,225,200	16.38		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.03	Put			5,000.51000	5.00051	5,393,280	16.38		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			3,218.18000	3.21818	2,893,020	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,100.33000	4.10033	4,445,000	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,246.78000	3.24678	2,919,860	16.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,069.97000	4.06997	4,412,880	16.68		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			2,309.48000	2.30948	2,046,750	16.30		0.00	0	7(
R2037 On 04/05/2023 Bond Future	10.95	Put			5,295.64000	5.29564	5,702,740	16.30		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			2,856.60000	2.85660	3,120,960	17.31		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			12,395.64000	12.39564	11,797,640	20.24		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			632.77000	0.63277	704,600	20.24		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.32	Call			3,275.73000	3.27573	2,947,040	16.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,040.02000	4.04002	4,381,160	16.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,734.88000	4.73488	4,329,410	17.31		0.00	0	4(
R2037 On 03/08/2023 Bond Future	12.14	Call			6,277.56000	6.27756	5,841,460	17.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,135.59000	3.13559	3,382,840	17.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,208.66000	6.20866	5,774,980	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,174.17000	3.17417	3,423,840	17.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,242.96000	6.24296	5,808,070	17.57		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,154.70000	3.15470	3,403,160	17.57		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,985.91000	4.98591	5,334,250	14.65		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,286.13000	4.28613	3,935,480	14.66		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,957.38000	4.95738	5,304,330	14.66		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,314.45000	4.31445	3,962,410	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,928.99000	4.92899	5,274,550	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,257.89000	4.25789	3,908,630	14.65		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,573.45000	6.57345	6,137,660	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,874.79000	3.87479	4,149,760	15.27		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,605.80000	6.60580	6,168,900	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,854.99000	3.85499	4,128,850	15.28		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,540.83000	6.54083	6,106,150	15.26		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,894.37000	3.89437	4,170,450	15.26		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,7(</b>
<b>Total For R2037</b>										<b>89,887,117.50</b>	<b>1,125</b>	<b>137,1(</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
R2040 On 02/02/2023 Bond Future			11.53496	81.46589	11.42321	82.17275		17.98	86,027,979.84	1,056	122,60
R2040 On 04/05/2023 Bond Future			11.66033	83.01588	11.54433	83.73655		18.35	0.00	0	30
R2040 On 03/08/2023 Bond Future			11.78240	80.15552	11.66190	80.89071		18.18	0.00	0	
R2040 On 02/11/2023 Bond Future			11.89066	81.80749	11.76571	82.55804		16.40	0.00	0	
R2040 On 01/02/2024 Bond Future			12.02723	78.86614	11.89742	79.63084		16.20	0.00	0	
<b>Total R2040 Future</b>									<b>86,027,979.84</b>	<b>1,056</b>	<b>122,90</b>
R2040 On 02/02/2023 Bond Future	10.18	Call			242.85000	0.24285	179,430	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			8,795.89000	8.79589	9,439,330	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			827.91000	0.82791	969,940	18.96	0.00	0	30
R2040 On 02/02/2023 Bond Future	11.12	Call			1,602.87000	1.60287	1,327,380	16.95	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,086.81000	1.08681	1,265,570	18.58	0.00	0	50
R2040 On 02/02/2023 Bond Future	10.96	Call			1,224.13000	1.22413	995,610	16.75	0.00	0	30
R2040 On 02/02/2023 Bond Future	10.93	Put			4,397.50000	4.39750	4,884,420	16.71	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,815.95000	5.81595	5,256,210	18.90	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			862.63000	0.86263	1,009,750	18.90	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,954.08000	5.95408	5,389,250	18.96	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,577.35000	1.57735	1,304,830	16.94	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,610.53000	3.61053	4,044,870	16.94	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,569.93000	3.56993	4,001,300	16.95	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,788.23000	1.78823	1,491,810	17.04	0.00	0	50
R2040 On 02/02/2023 Bond Future	11.19	Put			3,294.68000	3.29468	3,705,120	17.04	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,048.86000	5.04886	4,520,760	18.58	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			261.10000	0.26110	193,680	16.48	0.00	0	30
R2040 On 02/02/2023 Bond Future	10.21	Put			8,591.87000	8.59187	9,231,310	16.48	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,160.13000	1.16013	940,190	16.71	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,258.95000	4.25895	4,737,290	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,552.06000	1.55206	1,282,520	16.93	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,651.45000	3.65145	4,088,770	16.93	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,601.16000	3.60116	3,244,600	17.87	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2,224.60000	2.22460	1,963,460	17.28	0.00	0	30
R2040 On 04/05/2023 Bond Future	12.05	Put			2,742.92000	2.74292	2,998,630	18.82	0.00	0	60
R2040 On 04/05/2023 Bond Future	12.78	Call			8,771.27000	8.77127	8,212,000	20.01	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,582.14000	1.58214	1,743,540	20.01	0.00	0	30
R2040 On 04/05/2023 Bond Future	11.41	Call			3,569.84000	3.56984	3,215,150	17.86	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,417.04000	4.41704	4,783,020	17.86	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			10,300.91000	10.30091	10,884,320	17.08	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,384.81000	4.38481	4,748,920	17.87	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,632.38000	3.63238	3,273,940	17.88	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,352.57000	4.35257	4,714,800	17.88	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 04/05/2023 Bond Future	10.73	Call			1,803.86000	1.80386	1,578,290	17.10		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			7,157.35000	7.15735	7,652,450	17.10		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			4,195.45000	4.19545	4,548,380	17.95		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,812.64000	5.81264	5,347,680	18.82		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			6,281.28000	6.28128	6,740,810	17.28		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,494.72000	2.49472	2,212,560	17.40		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			5,814.22000	5.81422	6,252,730	17.40		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			944.66000	0.94466	807,400	17.08		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,628.52000	11.62852	11,010,970	21.07		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			955.35000	0.95535	1,058,470	21.07		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,791.44000	3.79144	3,423,700	17.95		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,689.18000	6.68918	6,220,010	18.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,370.42000	3.37042	3,636,440	18.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,726.23000	6.72623	6,255,750	18.50		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,349.97000	3.34997	3,614,680	18.50		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,652.45000	6.65245	6,184,580	18.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,391.25000	3.39125	3,658,570	18.47		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,715.85000	5.71585	6,095,840	15.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,609.88000	4.60988	4,237,850	15.98		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,684.13000	5.68413	6,062,650	15.98		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,639.73000	4.63973	4,266,240	15.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,652.25000	5.65225	6,029,310	15.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,579.79000	4.57979	4,209,230	15.97		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,889.44000	6.88944	6,427,810	16.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,385.05000	4.38505	4,688,120	16.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,923.42000	6.92342	6,460,590	16.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,362.60000	4.36260	4,664,470	16.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,957.78000	6.95778	6,493,750	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,340.59000	4.34059	4,641,260	16.32		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,28</b>
<b>Total For R2040</b>										<b>86,027,979.84</b>	<b>1,056</b>	<b>129,18</b>
R2044 On 02/02/2023 Bond Future			11.46238	78.78425	11.34547	79.54684		19.03		1,260,548.00	16	86,04
R2044 On 04/05/2023 Bond Future			11.57774	80.28329	11.45654	81.06066		19.44		0.00	0	
R2044 On 03/08/2023 Bond Future			11.68951	77.49385	11.56376	78.28695		19.29		0.00	0	
R2044 On 02/11/2023 Bond Future			11.78794	79.09101	11.65774	79.90060		17.96		0.00	0	
R2044 On 01/02/2024 Bond Future			11.91228	76.22284	11.77718	77.04776		17.74		0.00	0	
<b>Total R2044 Future</b>										<b>1,260,548.00</b>	<b>16</b>	<b>86,04</b>
R2044 On 02/02/2023 Bond Future	10.30	Call			382.99000	0.38299	285,700	17.44		0.00	0	2,84
R2044 On 02/02/2023 Bond Future	11.75	Call			4,160.07000	4.16007	3,649,550	19.53		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2044 On 02/02/2023 Bond Future	11.15	Call			1,975.97000	1.97597	1,643,970	18.38		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Put			3,884.34000	3.88434	4,363,470	18.12		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			5,251.58000	5.25158	4,682,440	20.03		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,134.65000	1.13465	1,328,100	20.03		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.20	Call			2,127.48000	2.12748	1,779,350	18.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			3,093.65000	3.09365	3,508,110	18.47		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,240.99000	3.24099	3,668,350	18.40		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			1,572.50000	1.57250	1,824,570	19.53		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			4,805.69000	4.80569	4,258,680	19.83		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,294.30000	1.29430	1,509,880	19.83		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,946.30000	1.94630	1,617,540	18.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,316.66000	3.31666	3,750,490	18.37		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			7,782.32000	7.78232	8,447,620	17.44		0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			998.61000	0.99861	792,200	17.78		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,079.96000	5.07996	5,636,140	17.78		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			1,557.70000	1.55770	1,274,240	18.12		0.00	0	2,80
R2044 On 02/02/2023 Bond Future	11.15	Put			3,278.73000	3.27873	3,709,320	18.38		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,005.74000	2.00574	1,670,510	18.40		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,221.43000	4.22143	4,599,160	18.92		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,952.71000	3.95271	3,551,050	18.94		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			5,121.13000	5.12113	4,656,010	19.44		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,189.61000	4.18961	4,565,320	18.94		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,260.64000	3.26064	3,572,890	19.44		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			6,083.86000	6.08386	5,575,400	19.86		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,695.55000	2.69555	2,964,460	19.86		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	11.41	Call			3,919.49000	3.91949	3,519,850	18.92		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			7,093.72000	7.09372	6,546,570	20.29		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,227.89000	2.22789	2,458,110	20.29		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.43	Call			3,986.26000	3.98626	3,582,580	18.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,158.21000	4.15821	4,531,900	18.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,446.34000	3.44634	3,729,000	19.89		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			7,070.27000	7.07027	6,558,450	19.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,425.57000	3.42557	3,706,850	19.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			7,108.07000	7.10807	6,594,890	19.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,404.68000	3.40468	3,684,600	19.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			7,032.27000	7.03227	6,521,830	19.89		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			5,081.23000	5.08123	4,667,160	17.47		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,761.89000	5.76189	6,157,410	17.47		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			5,112.77000	5.11277	4,697,150	17.48		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,729.84000	5.72984	6,123,810	17.48		0.00	0	

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	11.57	Call			5,144.37000	5.14437	4,727,220	17.49		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,697.94000	5.69794	6,090,380	17.49		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,533.73000	4.53373	4,849,660	18.10		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,517.99000	7.51799	7,011,470	18.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,578.36000	4.57836	4,896,760	18.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,553.33000	7.55333	7,045,570	18.09		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,555.99000	4.55599	4,873,150	18.09		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,588.70000	7.58870	7,079,710	18.10		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>24,41</b>
<b>Total For R2044</b>										<b>1,260,548.00</b>	<b>16</b>	<b>110,45</b>
R2048 On 02/02/2023 Bond Future			11.35619	82.34668	11.23925	83.13726		18.70		40,267,526.52	489	247,51
R2048 On 04/05/2023 Bond Future			11.46347	79.45502	11.34229	80.26099		20.19		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.56772	80.99442	11.44208	81.81670		18.96		0.00	0	
R2048 On 02/11/2023 Bond Future			11.66065	78.24049	11.53061	79.07978		17.81		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.77567	79.77311	11.64085	80.62825		16.77		0.00	0	
<b>Total R2048 Future</b>										<b>40,267,526.52</b>	<b>489</b>	<b>271,52</b>
R2048 On 02/02/2023 Bond Future	10.40	Call			598.46000	0.59846	456,740	17.14		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			6,702.35000	6.70235	7,351,210	17.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,863.49000	1.86349	1,536,790	17.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			3,524.87000	3.52487	3,988,750	17.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,045.99000	2.04599	1,698,720	17.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,208.12000	3.20812	3,644,600	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			2,172.78000	2.17278	1,811,860	17.97		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	11.10	Put			3,132.45000	3.13245	3,562,110	17.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,285.08000	3.28508	3,728,390	17.90		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			4,504.11000	4.50411	3,959,000	19.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,467.32000	1.46732	1,712,790	19.09		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,077.27000	2.07727	1,726,590	17.92		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,246.34000	3.24634	3,686,240	17.92		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,108.95000	2.10895	1,754,850	17.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			4,262.70000	4.26270	3,836,020	19.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,210.98000	4.21098	4,590,270	19.94		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			4,192.18000	4.19218	3,769,640	19.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,274.73000	4.27473	4,658,160	19.91		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			4,227.28000	4.22728	3,802,660	19.93		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,242.65000	4.24265	4,624,000	19.93		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,516.36000	7.51636	6,975,100	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,313.13000	3.31313	3,594,150	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,437.70000	7.43770	6,899,250	19.46		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2048	On	03/08/2023	Bond Future	12.09	Put		3,354.50000	3.35450	3,638,330	19.46	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,476.88000	7.47688	6,937,020	19.48	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,333.62000	3.33362	3,616,040	19.48	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,225.95000	5.22595	4,787,270	17.51	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,491.33000	5.49133	5,891,940	17.51	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,159.31000	5.15931	4,723,950	17.49	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,555.98000	5.55598	5,959,910	17.49	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,192.59000	5.19259	4,755,570	17.50	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,523.57000	5.52357	5,925,840	17.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,563.69000	7.56369	7,034,310	16.96	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,359.95000	4.35995	4,685,710	16.96	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,490.31000	7.49031	6,963,620	16.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,405.63000	4.40563	4,734,080	16.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,526.98000	7.52698	6,998,940	16.95	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,382.73000	4.38273	4,709,830	16.95	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,64</b>
<b>Total For R2048</b>											<b>40,267,526.52</b>	<b>489</b>	<b>279,16</b>
R209	On	02/02/2023	Bond Future			11.25998	68.26562	11.14834	68.83559	16.98	4,027,671.58	59	25,76
R209	On	04/05/2023	Bond Future			11.37588	66.41275	11.26016	66.99388	18.17	0.00	0	2,5
R209	On	03/08/2023	Bond Future			11.48395	67.73101	11.36406	68.32385	17.06	0.00	0	
R209	On	02/11/2023	Bond Future			11.58720	65.97397	11.46295	66.57919	15.76	0.00	0	
R209	On	01/02/2024	Bond Future			11.71517	67.23518	11.58636	67.85180	14.81	0.00	0	
<b>Total R209 Future</b>											<b>4,027,671.58</b>	<b>59</b>	<b>28,27</b>
R209	On	02/02/2023	Bond Future	10.78	Call		1,160.00000	1.16000	953,740	16.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,090.07000	3.09007	3,453,780	16.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,179.84000	1.17984	971,180	16.23	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,056.48000	3.05648	3,417,790	16.23	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,199.77000	1.19977	988,710	16.25	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,023.05000	3.02305	3,381,960	16.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,749.36000	2.74936	2,468,310	17.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,565.54000	3.56554	3,865,620	17.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,774.28000	2.77428	2,491,680	17.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,539.10000	3.53910	3,837,630	17.61	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,072.15000	7.07215	6,617,550	19.76	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,592.15000	3.59215	3,893,780	17.58	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,200.44000	1.20044	1,326,970	19.76	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.00	Call		848.60000	0.84860	726,640	16.92	0.00	0	1,00
R209	On	04/05/2023	Bond Future	10.00	Put		7,664.74000	7.66474	8,123,910	16.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,506.86000	2.50686	2,241,410	17.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2023	Bond Future	11.00	Put		3,839.75000	3.83975	4,155,430	17.46	0.00	0	6,21
R209	On	04/05/2023	Bond Future	11.09	Call		2,724.54000	2.72454	2,445,040	17.58	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,426.39000	5.42639	5,047,490	17.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,691.88000	2.69188	2,905,820	17.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,456.47000	5.45647	5,076,510	17.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,675.07000	2.67507	2,887,950	17.64	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,486.80000	5.48680	5,105,780	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,658.57000	2.65857	2,870,390	17.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,645.33000	3.64533	3,342,400	15.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,301.55000	4.30155	4,603,840	15.34	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,670.02000	3.67002	3,365,850	15.35	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,276.57000	4.27657	4,577,620	15.35	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,694.53000	3.69453	3,389,130	15.36	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,251.46000	4.25146	4,551,280	15.36	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,765.25000	5.76525	5,383,500	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,262.07000	3.26207	3,496,940	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,793.81000	5.79381	5,411,080	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,244.99000	3.24499	3,478,880	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,822.68000	5.82268	5,438,980	15.23	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,228.28000	3.22828	3,461,200	15.23	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,71</b>
<b>Total For R209</b>											<b>4,027,671.58</b>	<b>59</b>	<b>44,02</b>
R210	On	02/02/2023	Bond Future			223.21409	223.21409	223.11173	223.11173		0.00	0	37
R210	On	04/05/2023	Bond Future			224.43075	224.43075	224.32811	224.32811		0.00	0	
R210	On	03/08/2023	Bond Future			228.93518	228.93518	228.83117	228.83117		0.00	0	
R210	On	02/11/2023	Bond Future			230.53326	230.53326	230.42880	230.42880		0.00	0	
R210	On	01/02/2024	Bond Future			234.99874	234.99874	234.89165	234.89165		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	02/02/2023	Bond Future			10.72682	83.31064	10.61978	83.80584	11.78	0.00	0	39,11
R213	On	04/05/2023	Bond Future			10.85653	81.34411	10.74457	81.84910	12.94	0.00	0	
R213	On	03/08/2023	Bond Future			10.97944	82.95832	10.86222	83.47361	11.94	0.00	0	
R213	On	02/11/2023	Bond Future			11.10177	81.11319	10.97895	81.63926	10.64	0.00	0	
R213	On	01/02/2024	Bond Future			11.26555	82.66480	11.13665	83.20069	10.11	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>39,11</b>
R213	On	02/02/2023	Bond Future	9.16	Call		56.75000	0.05675	38,760	10.40	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,214.35000	7.21435	7,691,560	10.40	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,120.24000	7.12024	6,661,180	14.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		188.64000	0.18864	224,780	14.22	0.00	0	97

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.35	Call		1,085.44000	1.08544	893,760	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,350.89000	2.35089	2,654,410	11.13	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		831.32000	0.83132	671,380	10.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,763.42000	2.76342	3,098,680	10.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,249.79000	1.24979	1,039,720	11.25	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		2,137.36000	2.13736	2,422,490	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		543.53000	0.54353	425,880	10.67	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,439.97000	3.43997	3,817,520	10.67	0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Call		847.90000	0.84790	685,740	10.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,732.15000	2.73215	3,065,190	10.93	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		864.55000	0.86455	700,170	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,700.99000	2.70099	3,031,810	10.95	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,742.86000	2.74286	2,984,990	12.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,720.53000	2.72053	2,460,340	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		2,786.54000	2.78654	3,031,340	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,744.05000	2.74405	2,482,520	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,764.75000	2.76475	3,008,210	12.70	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,767.45000	2.76745	2,504,590	12.71	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		5,302.45000	5.30245	4,956,570	12.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,002.24000	2.00224	2,171,650	12.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		5,244.45000	5.24445	4,900,350	12.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,028.00000	2.02800	2,199,190	12.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		5,273.30000	5.27330	4,928,310	12.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,014.95000	2.01495	2,185,250	12.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,019.59000	3.01959	3,258,510	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,647.59000	3.64759	3,359,370	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,001.21000	3.00121	3,239,060	10.54	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,599.24000	3.59924	3,313,170	10.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,038.07000	3.03807	3,278,070	10.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,623.38000	3.62338	3,336,230	10.54	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		5,034.74000	5.03474	4,703,640	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,685.38000	2.68538	2,890,170	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		5,060.71000	5.06071	4,728,740	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,671.15000	2.67115	2,875,070	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		5,008.47000	5.00847	4,678,230	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,699.34000	2.69934	2,904,990	10.49	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,25</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>42,40</b>
R214	On	02/02/2023	Bond Future			11.37610	65.81344	11.25931	66.44140	18.64	97,009,010.56	1,474	71,03

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023			11.48169	63.76788	11.36090	64.40803		20.05	0.00	0	
R214	On	03/08/2023			11.58123	65.03344	11.45628	65.68652		18.85	0.00	0	
R214	On	02/11/2023			11.67829	63.07331	11.54907	63.73995		18.11	0.00	0	
R214	On	01/02/2024			11.80046	64.27931	11.66662	64.95851		16.93	0.00	0	
<b>Total R214 Future</b>											<b>97,009,010.56</b>	<b>1,474</b>	<b>71,03</b>
R214	On	02/02/2023	10.30	Call			375.08000	0.37508	282,330	17.08	0.00	0	3,5
R214	On	02/02/2023	10.30	Put			5,920.63000	5.92063	6,455,840	17.08	0.00	0	
R214	On	02/02/2023	11.00	Call			1,443.68000	1.44368	1,189,080	17.74	0.00	0	3,5
R214	On	02/02/2023	11.80	Call			3,881.52000	3.88152	3,432,480	19.22	0.00	0	
R214	On	02/02/2023	11.80	Put			1,053.84000	1.05384	1,232,760	19.22	0.00	0	
R214	On	02/02/2023	11.08	Call			1,635.11000	1.63511	1,358,890	17.88	0.00	0	
R214	On	02/02/2023	11.08	Put			2,618.35000	2.61835	2,970,090	17.88	0.00	0	
R214	On	02/02/2023	11.09	Call			1,659.93000	1.65993	1,381,010	17.90	0.00	0	
R214	On	02/02/2023	11.00	Put			2,873.21000	2.87321	3,246,570	17.74	0.00	0	
R214	On	02/02/2023	11.07	Call			1,610.38000	1.61038	1,336,860	17.86	0.00	0	
R214	On	02/02/2023	11.09	Put			2,587.71000	2.58771	2,936,750	17.90	0.00	0	
R214	On	02/02/2023	11.10	Call			1,684.96000	1.68496	1,403,340	17.91	0.00	0	
R214	On	02/02/2023	11.10	Put			2,557.36000	2.55736	2,903,700	17.91	0.00	0	
R214	On	02/02/2023	11.07	Put			2,649.14000	2.64914	3,003,580	17.86	0.00	0	
R214	On	04/05/2023	11.38	Call			3,434.92000	3.43492	3,094,150	19.86	0.00	0	
R214	On	04/05/2023	11.38	Put			3,333.02000	3.33302	3,632,400	19.86	0.00	0	
R214	On	04/05/2023	11.36	Call			3,378.68000	3.37868	3,041,180	19.83	0.00	0	
R214	On	04/05/2023	11.36	Put			3,383.49000	3.38349	3,686,140	19.83	0.00	0	
R214	On	04/05/2023	11.37	Call			3,406.75000	3.40675	3,067,610	19.84	0.00	0	
R214	On	04/05/2023	11.37	Put			3,358.17000	3.35817	3,659,180	19.84	0.00	0	
R214	On	03/08/2023	12.15	Put			2,600.87000	2.60087	2,820,880	19.44	0.00	0	
R214	On	03/08/2023	12.16	Call			6,129.40000	6.12940	5,695,220	19.46	0.00	0	
R214	On	03/08/2023	12.16	Put			2,584.72000	2.58472	2,803,620	19.46	0.00	0	
R214	On	03/08/2023	12.14	Call			6,065.61000	6.06561	5,633,660	19.43	0.00	0	
R214	On	03/08/2023	12.14	Put			2,617.32000	2.61732	2,838,450	19.43	0.00	0	
R214	On	03/08/2023	12.15	Call			6,097.39000	6.09739	5,664,320	19.44	0.00	0	
R214	On	02/11/2023	11.46	Call			4,164.09000	4.16409	3,820,860	17.78	0.00	0	
R214	On	02/11/2023	11.46	Put			4,630.07000	4.63007	4,953,480	17.78	0.00	0	
R214	On	02/11/2023	11.47	Call			4,190.21000	4.19021	3,845,680	17.79	0.00	0	
R214	On	02/11/2023	11.47	Put			4,603.60000	4.60360	4,925,710	17.79	0.00	0	
R214	On	02/11/2023	11.45	Call			4,137.80000	4.13780	3,795,860	17.77	0.00	0	
R214	On	02/11/2023	11.45	Put			4,656.43000	4.65643	4,981,130	17.77	0.00	0	
R214	On	01/02/2024	12.14	Put			3,653.51000	3.65351	3,917,340	17.10	0.00	0	
R214	On	01/02/2024	12.15	Call			6,034.54000	6.03454	5,618,110	17.11	0.00	0	

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	12.15	Put			3,634.71000	3.63471	3,897,480	17.11	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			6,063.96000	6.06396	5,646,470	17.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,616.00000	3.61600	3,877,710	17.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			6,005.16000	6.00516	5,589,790	17.10	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>7,10</b>
<b>Total For R214</b>												<b>97,009,010.56</b>	<b>1,474</b>	<b>78,13</b>
<b>Total for Bond</b>												<b>572,866,907.35</b>	<b>6,707</b>	<b>1,481,02</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	Open Interest
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 Interr
<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			852.78400	852.78400	858.61500	858.61500				0.00	0	83
GOVI On 04/05/2023 GOVI			868.99700	868.99700	874.94200	874.94200				0.00	0	
GOVI On 03/08/2023 GOVI			886.23100	886.23100	892.29700	892.29700				0.00	0	
GOVI On 02/11/2023 GOVI			904.46000	904.46000	910.65200	910.65200				0.00	0	
GOVI On 01/02/2024 GOVI			921.79900	921.79900	928.10800	928.10800				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>83</b>
GOVI On 02/02/2023 GOVI	850.82	Call			77,950.00000	7.79500	19,640,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			77,850.00000	7.78500	19,540,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			77,750.00000	7.77500	19,440,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			220,720.00000	22.07200	161,270,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			220,620.00000	22.06200	161,170,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			220,820.00000	22.08200	161,370,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			550,870.00000	55.08700	490,210,000			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			550,770.00000	55.07700	490,110,000			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			550,670.00000	55.06700	490,010,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			248,520.00000	24.85200	186,600,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			248,420.00000	24.84200	186,500,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			248,320.00000	24.83200	186,400,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			481,180.00000	48.11800	418,090,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			481,080.00000	48.10800	417,990,000			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	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		481,280.00000	48.12800	418,190,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		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>83</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>83</b>
AL37	On	02/02/2023	Index Future			855.47800	855.47800	858.95900	858.95900		0.00	0	
AL37	On	04/05/2023	Index Future			871.74100	871.74100	875.29300	875.29300		0.00	0	
AL37	On	03/08/2023	Index Future			889.03000	889.03000	892.65500	892.65500		0.00	0	
AL37	On	02/11/2023	Index Future			907.31600	907.31600	911.01700	911.01700		0.00	0	
AL37	On	01/02/2024	Index Future			924.71100	924.71100	928.48100	928.48100		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			985.41400	985.41400	991.02300	991.02300		0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.14800	1,004.14800	1,009.86700	1,009.86700		0.00	0	
AL7T	On	03/08/2023	Index Future			1,024.06300	1,024.06300	1,029.89900	1,029.89900		0.00	0	
AL7T	On	02/11/2023	Index Future			1,045.12600	1,045.12600	1,051.08400	1,051.08400		0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.16200	1,065.16200	1,071.23200	1,071.23200		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			865.02000	865.02000	870.94400	870.94400		0.00	0	10
ALBI	On	04/05/2023	Index Future			881.46500	881.46500	887.50500	887.50500		0.00	0	
ALBI	On	03/08/2023	Index Future			898.94700	898.94700	905.10900	905.10900		0.00	0	
ALBI	On	02/11/2023	Index Future			917.43700	917.43700	923.72800	923.72800		0.00	0	
ALBI	On	01/02/2024	Index Future			935.02500	935.02500	941.43500	941.43500		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>10</b>
IGOV	On	02/02/2023	Index Future			318.94200	318.94200	318.56500	318.56500		0.00	0	66
IGOV	On	04/05/2023	Index Future			325.08300	325.08300	324.70000	324.70000		0.00	0	
IGOV	On	03/08/2023	Index Future			331.60500	331.60500	331.21600	331.21600		0.00	0	
IGOV	On	02/11/2023	Index Future			338.50000	338.50000	338.10300	338.10300		0.00	0	
IGOV	On	01/02/2024	Index Future			345.06200	345.06200	344.65700	344.65700		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>67</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>67</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>78</b>
JIBAR F	On	21/12/2022	Jibar Future			7.23500	92.76500	7.15500	92.84500		0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.32500	92.67500	7.25500	92.74500		0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.62000	92.38000	7.55000	92.45000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
JIBAR F On 15/03/2023		Jibar Future	7.66500	92.33500	7.58500	92.41500				0.00	0	
JIBAR F On 19/04/2023		Jibar Future	7.80000	92.20000	7.71000	92.29000				0.00	0	
JIBAR F On 17/05/2023		Jibar Future	7.82000	92.18000	7.72000	92.28000				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	7.83000	92.17000	7.73000	92.27000				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	7.84500	92.15500	7.74500	92.25500				0.00	0	
JIBAR F On 20/12/2023		Jibar Future	7.83500	92.16500	7.75500	92.24500				0.00	0	
JIBAR F On 20/03/2024		Jibar Future	7.81000	92.19000	7.73000	92.27000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	7.79000	92.21000	7.71000	92.29000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	7.77500	92.22500	7.69500	92.30500				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>572,866,907.35</b>	<b>6,707</b>	<b>1,483,06</b>
ABCPI3 On 07/12/2023		Spot Bond	5.00500	320.95886	5.00500	320.89532				0.00	0	675,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>675,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>675,000,00</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	101.52067				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.39499				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026		Spot Bond	9.63000	104.07779	9.63000	104.05104				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031		Spot Bond	11.76000	91.02576	11.76000	90.99735				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	99.95435				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	101.49852				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>	
ABFN11 On 26/09/2023		Spot Bond			0.00000	102.09102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.15176				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.42734				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	101.92111				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.49454				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.28036				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.72672				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	100.87300				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	100.70269				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	100.79355				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	100.96130				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.04173				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>	

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 07/02/2029 Spot Bond					0.00000	101.47957				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	101.64186				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	101.49456				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	101.10626				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	100.95622				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	100.96869				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 24/06/2025 Spot Bond					0.00000	101.38045				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4` On 24/08/2023 Spot Bond					0.00000	100.08486				0.00	89,400,000,000	44,700,000,000
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>89,400,000,000</b>	<b>44,700,000,000</b>
<b>Total For ABFN47</b>										<b>0.00</b>	<b>89,400,000,000</b>	<b>44,700,000,000</b>
ABFN4! On 24/08/2025 Spot Bond					0.00000	100.01360				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 30/03/2024 Spot Bond					0.00000	101.17734				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	101.09088				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.17797				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.16059				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.27730				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.30445				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.31051				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>	
ABFN5: On 08/11/2027 Spot Bond					0.00000	99.81226				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.29850				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.30852				0.00	0	
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 28/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	130,000,000,000	65,000,000,00	
<b>Total ABFN59 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>130,000,000,000</b>	<b>65,000,000,00</b>	
<b>Total For ABFN59</b>									<b>10,000,000,000,000.00</b>	<b>130,000,000,000</b>	<b>65,000,000,00</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.36595				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	101.47106				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	101.42880				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.11034				0.00	1,150,000,000	575,000,00

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 ABJ01 SPOT</b>										<b>0.00</b>	<b>1,150,000,000</b>	<b>575,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>1,150,000,000</b>	<b>575,000,000</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.13033				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	101.96155				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.48276				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.54974				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			8.12000	8.12000	8.12000	157.17384				0.00	0	483,802,700
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>483,802,700</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>483,802,700</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	56.32400	100.00000	56.19442				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			3.85000	3.85000	3.85000	164.20869				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			4.62000	4.62000	4.62000	211.92525				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			5.17900	5.17900	5.17900	231.58497				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			8.76000	8.76000	8.76000	101.65486				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.54500	8.54500	8.54500	111.19714				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			8.79000	104.62457	8.79000	104.59971				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			8.95500	107.14556	8.95500	107.11964				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.73000	103.39217	7.73000	103.37051				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			9.12000	100.91671	9.12000	100.89185				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.78412	100.00000	14.75104				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			4.65500	322.06397	4.65500	322.00320			325,850,000,000.00		70,000,000	35,000,000
<b>Total ABSI2 SPOT</b>									<b>325,850,000,000.00</b>		<b>70,000,000</b>	<b>35,000,000</b>
<b>Total For ABSI2</b>									<b>325,850,000,000.00</b>		<b>70,000,000</b>	<b>35,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.42000	11.42000	11.42000	103.48653				0.00	0	55,000,000
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.61225				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	101.57410				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	101.60311				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	101.60311				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	189.89246				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL20 On 14/02/2023 Spot Bond					0.00000	191.70638				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	101.50956				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.89436				0.00	500,000,000	500,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	100.36117				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	100.90027				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.19265				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	100.78001				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.66482				0.00	1,500,000,000	2,000,000,000
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>2,000,000,000</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>2,000,000,000</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	100,000,000
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.86135				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.85406				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.07733				0.00	180,000,000	90,000,000



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 AGT03 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.94597				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.36411				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.89769				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	100.92028				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			8.84500	99.41813	8.84500	99.39475				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	100.95438				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.06797				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.20972				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	100.83794				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.16920				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			9.28500	103.07500	9.28500	103.04958				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.33615				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.17567				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.18430				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.51887				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.64536				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.16157				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.17556				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.18416				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.24414				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.28664				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.35853				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.17985				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.17663				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.18845				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.18437				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.66739				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.25051				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			8.15000	102.38785	8.15000	102.36573			326,000,000,000.00	40,000,000	2,728,000,000	
<b>Total AIR02 SPOT</b>									<b>326,000,000,000.00</b>	<b>40,000,000</b>	<b>2,728,000,000</b>	
<b>Total For AIR02</b>									<b>326,000,000,000.00</b>	<b>40,000,000</b>	<b>2,728,000,000</b>	
AIR04: On 29/05/2024 Spot Bond			10.00000	99.00546	10.00000	98.97878			200,000,000,000.00	20,000,000	10,000,000	
<b>Total AIR04 SPOT</b>									<b>200,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For AIR04</b>									<b>200,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
AIR05: On 29/05/2030 Spot Bond			12.01000	90.27146	12.01000	90.24238			0.00	0	0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF02: On 16/11/2027 Spot Bond					0.00000	100.30097			0.00	0	0	
<b>Total AIRF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF03: On 16/11/2029 Spot Bond					0.00000	100.31205			0.00	0	0	
<b>Total AIRF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01: On 30/04/2028 Spot Bond			6.80000	190.02065	6.80000	189.97380			0.00	0	0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
APF07: On 25/06/2023 Spot Bond					0.00000	101.49810			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.81816				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	101.73530				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	100.56781				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	100.17386				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.52900	245.76396	5.52900	245.71187				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			6.13900	212.88450	6.13900	212.83594				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			5.49000	203.21955	5.49000	203.17655				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			5.51000	114.50074	5.51000	114.47663				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.11527				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	101.69861				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.42021				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27( On 15/08/2023 Spot Bond					0.00000	100.31302				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 20/08/2048 Spot Bond					0.00000	100.17953				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 21/08/2023 Spot Bond					0.00000	100.17524				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	101.67563				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29( On 26/09/2023 Spot Bond					0.00000	101.48407				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	101.49810				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 20/12/2023 Spot Bond					0.00000	102.29779				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			5.24500	5.24500	5.24500	111.66642				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			5.67500	5.67500	5.67500	102.97215				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	101.56515				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	101.73264				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 09/05/2024 Spot Bond					0.00000	100.45464				0.00	0	
<b>Total ASN333 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 ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.01630				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			5.62000	113.02155	5.62000	112.99742				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	101.51714				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	100.76666				0.00	0	176,619,80
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>176,619,80</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>176,619,80</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.62725				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	101.46941				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	101.46941				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	99.97787				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	101.84548				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	101.59705				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	102.04609				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.45548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.56517				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	101.56517				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	101.71015				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	101.77401				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.47128				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.45028				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	101.64112				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	99.87059				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	104.56720				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.35545				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 23/06/2025 Spot Bond					0.00000	101.38681				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	101.87568				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	101.54257				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.90970				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	100.91553				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			9.74500	9.74500	9.74500	102.96561				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			10.88500	10.88500	10.88500	102.70620				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	100.59613				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	100.66476				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	102.10487				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	101.80931				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	118.23400				0.00	0	
<b>Total ASN485 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 ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.67000	10.67000	10.67000	102.53007				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	102.05583				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.43870				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.43870				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.46356				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.24000	99.93789	10.24000	99.91062				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.42000	99.50847	9.42000	99.48344				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.97000	98.42298	9.97000	98.39681				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.97000	98.42298	9.97000	98.39681				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			8.54500	103.84185	8.54500	103.81824				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			10.49500	104.46137	10.49500	104.43234				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			10.44500	104.44551	10.44500	104.41662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			9.94500	104.05077	9.94500	104.02333				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			9.94500	104.05077	9.94500	104.02333				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.40326				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.64763				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	0.00000				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.58000	103.49611	10.58000	103.46712				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.67000	102.09404	10.67000	103.19701				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.53000	103.48870	10.53000	103.45985				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	101.84550				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	100.83943				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	99.86527				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 13/02/2023 Spot Bond					0.00000	101.55480				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	101.41218				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	101.56921				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.83654				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			9.57000	102.93667	9.57000	102.91012				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.08584				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	100.97381				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	100.74321				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	100.80755				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.02524				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	99.69845				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.74530				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.66154				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	93.93598				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.52189				0.00	120,000,000	60,000,000
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For ASN614</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
ASN61: On 28/02/2024 Spot Bond					0.00000	100.05426				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.48542				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.45982				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	99.97361				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.34595				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	101.62211				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	101.74767				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.85139				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	100.65414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.80707				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.11989				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.57634				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN658 On 27/02/2023 Spot Bond					0.00000	100.02261				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.18845				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.39922				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.45992				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.68856				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.74576				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN682 On 31/08/2026 Spot Bond					0.00000	99.97294				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN683 On 22/06/2026 Spot Bond					0.00000	97.97343				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/03/2032 Spot Bond					0.00000	101.56982				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	100.64175				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.71669				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	100.97508				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	100.71640				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	101.55506				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	101.56460				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	101.86398				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.46303				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.55748				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.19909				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	101.59263				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN715 On 15/09/2033 Spot Bond					0.00000	102.03517				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.26895				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.71119				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN721 On 05/06/2023 Spot Bond					0.00000	99.85940				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.69870				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.97488				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.58797				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.50737				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.52645				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.11182				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>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.67104				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.85457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond					0.00000	101.77002				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>	
ASN780 On 21/12/2026 Spot Bond			9.67384	9.67384	9.67384	107.32631				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN790 On 15/03/2025 Spot Bond					0.00000	102.03537				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>	
ASN790 On 31/01/2024 Spot Bond			10.03500	10.03500	10.03500	103.50377				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>	
ASN800 On 31/07/2027 Spot Bond					0.00000	100.73752				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>	
ASN800 On 31/01/2027 Spot Bond					0.00000	100.66716				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>	
ASN800 On 31/01/2030 Spot Bond					0.00000	100.66796				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>	
ASN800 On 15/03/2023 Spot Bond					0.00000	100.56120				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>	
ASN800 On 21/12/2026 Spot Bond					0.00000	101.37140				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>	
ASN810 On 06/04/2025 Spot Bond					0.00000	101.38903				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.32425				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>	



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 08/04/2025 Spot Bond					0.00000	101.06554				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	101.56277				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	102.64044				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.11444				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.29903				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.29632				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.18935				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.05853				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.05853				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	100.73763				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	101.56140				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	100.86548				0.00	0	
<b>Total ASN838 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 ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.86020				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	100.86020				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.83105				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	113.90713				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 26/04/2023 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 26/04/2023 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 26/04/2023 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	100.72753				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	100.72361				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	101.50746				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	101.54577				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	99.97495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.00473				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.66479				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	115.86215				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	106.16666				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.77639				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.77639				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.80467				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	101.59859				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	101.59859				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	101.54716				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 21/06/2027 Spot Bond					0.00000	101.43728				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	101.75544				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.73637				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	100.63529				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.76631				0.00	0	300,000,00
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ASN88: On 18/04/2029 Spot Bond					0.00000	100.98572				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	101.53030				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	101.70091				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			11.12000	108.11881	11.12000	104.30651				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	101.71730				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	100.62806				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	101.48829				0.00	0	
<b>Total ASN904 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 ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.97440				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	99.97384				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.97440				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.97495				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.97467				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.97426				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.97467				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.97426				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>	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.70970				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>	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.67290				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>	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.44061				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>	
ASN93: On 06/02/2023 Spot Bond					0.00000	101.06219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.20193				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	101.33150				0.00	0	
<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	100.69610				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>	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.11747				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.02446				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>	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.96342				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>	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.99254				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>	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.77657				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>	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.41034				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>	
ASN950 On 31/08/2027 Spot Bond					0.00000	99.97495				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN951 On 31/07/2027 Spot Bond					0.00000	100.64155				0.00	0	
<b>Total ASN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN952</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2027 Spot Bond					0.00000	100.53872				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.47983				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.44967				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.15309				0.00	0	
<b>Total ASN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN960</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	99.85021				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.38253				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>	
BAW33 On 13/10/2023 Spot Bond			7.13000	99.98952	7.13000	99.97028				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	101.98676				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	100.91751				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.02652				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.35090				0.00	0	300,000,00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	100.19221				0.00	0	800,000,00
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</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 BAWGL1</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
BAWGL On 22/08/2027 Spot Bond					0.00000	100.33760				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2026 Spot Bond			11.87000	11.87000	11.87000	102.80282				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	101.00578				0.00	0	72,787,52
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>72,787,52</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>72,787,52</b>
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.88128				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.10878				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	101.18914				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.99798				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.87232				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>	
BAYA8 On 31/03/2023 Spot Bond					0.00000	101.81464				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>	
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.99463				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>	
BAYA8 On 31/03/2024 Spot Bond					0.00000	104.18514				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>	
BAYA8 On 30/06/2024 Spot Bond					0.00000	100.04835				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.96057				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.75127				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.79146				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.75077				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.58405				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.73464				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.90295				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.87344				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.87255				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>	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.81588				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	102.07571				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.26411				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.11669				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>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.49053				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.07607				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.06004				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.07571				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>	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.07607				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>	
BAYB25 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.97500	8.97500	8.97500	97.33248				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	100.54238				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	99.98442				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.79442				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.81200				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	96.47827				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	79.72153				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.34344				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	79.76250				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	103.29638				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	104.66792				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.75040				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.19000	101.66547	8.19000	101.64293				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.89972				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.01283				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	101.34122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.37434				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.71426				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.18917				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.62500				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.00100				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.62400				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.21500				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.27787				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>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.16400				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.09859				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.26593				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.16407				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	100.55878				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.22535				0.00	0	798,500,00
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>798,500,00</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	<b>798,500,00</b>
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.49477				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>	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.38760				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	100.37302				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	101.41024				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	100.79651				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>	
BYA10: On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA10: On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BYA101 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 BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.48575				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.37238				0.00	0	400,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CBL31 On 21/11/2025 Spot Bond					0.00000	100.15426				0.00	0	
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.47000	107.68886	8.47000	107.66445				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.77000	109.41805	8.77000	109.39239				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			9.32000	106.02934	9.32000	106.00266				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			10.36000	10.36000	10.36000	103.02024				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	100.76217				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.02709				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.02832				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.03048				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.07877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.75326				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.54402	4.77000	102.48500				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.20900				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.57569				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			9.20500	103.65872	9.20500	103.63296				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.67435	8.70700	106.56200				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.61362				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.37737				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.96000	101.54985	10.96000	101.51992				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.61745	6.50000	105.34500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38 On 20/09/2024 Spot Bond					0.00000	104.13900				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>	
CLN45 On 31/01/2025 Spot Bond			6.55000	155.33578	6.55000	155.29881				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			8.66000	148.79794	8.66000	148.75429				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>	
CLN49 On 04/09/2024 Spot Bond			8.85000	104.34137	8.85000	104.31641				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	101.16218				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.21312				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.86028				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>	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.71665				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>	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.63648				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>	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	100.66070				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>	
CLN51 On 25/11/2024 Spot Bond					0.00000	100.09355				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>	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.64735				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.02171				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>	
CLN52: On 09/03/2023 Spot Bond				100.00000	0.00000	99.79293				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>	
CLN52: On 24/04/2023 Spot Bond					0.00000	101.01782				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>	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.86996				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52: On 21/02/2024 Spot Bond					0.00000	100.81806				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>	
CLN52: On 25/11/2024 Spot Bond					0.00000	100.45151				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>	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.64735				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>	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.59363				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.98870				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 18/07/2025 Spot Bond			10.20000	104.11053	10.20000	104.08240				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 18/07/2023 Spot Bond					0.00000	100.59312				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.78135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54( On 17/01/2024 Spot Bond					0.00000	101.11240				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	154.10400				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54( On 17/01/2024 Spot Bond					0.00000	102.16057				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54( On 21/08/2026 Spot Bond			9.67000	103.79425	9.67000	103.76762				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54( On 29/03/2025 Spot Bond			9.72000	102.41191	9.72000	102.38506				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54( On 12/11/2025 Spot Bond			9.81000	101.37254	9.81000	101.34573				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			9.86000	9.86000	9.86000	317.54423				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55( On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55( On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55( On 15/11/2023 Spot Bond					0.00000	100.32839				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55( On 12/11/2023 Spot Bond					0.00000	100.33026				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	100.02912				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>	
CLN556 On 17/01/2024 Spot Bond					0.00000	101.19959				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	131.03000				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	100.41128				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>	
CLN562 On 12/11/2025 Spot Bond			10.17000	100.46469	10.17000	100.44151				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			9.67000	101.72669	9.67000	101.70016				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	100.70084				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.26973				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.44607				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.86438				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.39434				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			9.90000	100.68595	9.90000	100.65909				0.00	0	
<b>Total CLN571 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 CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.34239				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>	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.39579				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>	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.59579				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>	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.70797				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.96004				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>	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.36920				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>	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.42877				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>	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.78808				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>	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.96880				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>	
CLN58: On 31/05/2024 Spot Bond					0.00000	100.22117				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>	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.97415				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>	
CLN58: On 10/06/2026 Spot Bond					0.00000	105.11665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.50808				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	103.58020				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	103.46079				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			4.97000	154.00062	4.97000	123.55583				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.34075				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	101.53991				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.02777				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			9.14000	9.14000	9.14000	100.15938				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.31495				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	101.56213				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.50808				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	101.50808				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>	
CLN60 On 04/06/2023 Spot Bond					0.00000	102.20100				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>	
CLN60 On 05/08/2024 Spot Bond			8.72500	8.72500	8.72500	102.76550				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>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.46540				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>	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.65272				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>	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.77264				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>	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.00766				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>	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.15419				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>	
CLN60 On 30/04/2023 Spot Bond			9.30000	100.78250	9.30000	100.75778				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>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.79095				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 14/04/2026 Spot Bond					0.00000	102.90943				0.00	0	
<b>Total CLN611 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 CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.75858				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.16776				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>	
CLN614 On 20/12/2029 Spot Bond					0.00000	97.26400				0.00	440,000,000	220,000,00
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	103.07093				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.68324				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.03435				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	100.68884				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	101.12761				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	100.79081				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			7.50000	103.31121	7.50000	103.29023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.19557				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.15230				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.69500	62.58411	12.69500	82.32438				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 20/11/2024 Spot Bond					0.00000	100.44800				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			10.37000	100.61222	10.37000	100.58458				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.19492				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.40307				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.36968				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.44887				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.52074				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.16905				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.19428				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	100.28427				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	100.20721				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	100.92384				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>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.16969				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>	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.48673				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>	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.82705				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>	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.48866				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.31177				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	99.97799				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.19428				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.19428				0.00	0	
<b>Total CLN652 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 CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.62800				0.00	520,000,000	260,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
CLN65 On 20/06/2025 Spot Bond					0.00000	101.73658				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.69315				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	101.97638				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	100.71800				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	124.18500				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	148.93900				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	100.06216				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	100.49833				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	100.22271				0.00	27,452,000,000	13,726,000,000

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 CLN667 SPOT</b>										<b>0.00</b>	<b>27,452,000,000</b>	<b>13,726,000,000</b>
<b>Total For CLN667</b>										<b>0.00</b>	<b>27,452,000,000</b>	<b>13,726,000,000</b>
CLN667 On 02/05/2023 Spot Bond					0.00000	102.50615				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.85562				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.02282				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.20937				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			5.64895	158.23725	5.64895	128.54009				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			5.64895	158.23725	5.64895	128.54092				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	100.21260				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.22121				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.48427				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	100.05694				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.04202				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.65643				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>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.43553				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>	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.46564				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.51333				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	101.67230				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	101.67209				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	103.86789				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	101.44285				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	101.51269				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.33795				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	86.88273				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.38018				0.00	0	
<b>Total CLN698 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	Options Interest
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.70222				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	99.97968				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>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.23257				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>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.63408				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>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.44139				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.22551				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>	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.23823				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>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.48602				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>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.81267				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.05425				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>	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.48418				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>	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.29986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.49354				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>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.49354				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.49354				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.85686				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>	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.48745				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.85945				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.18012				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.95983				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.88648				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.40140				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.40140				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	101.40140				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.42020				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.42020				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.42020				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.37105				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.40296				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.03755				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	101.51245				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	101.50877				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.13848				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	101.89056				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.17632				0.00	0	
<b>Total CLN738 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 CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	113.42000				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	94.86283				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.19212				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.63986				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.44032				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.44800				0.00	160,000,000	80,000,000
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For CLN744</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
CLN745 On 31/01/2030 Spot Bond					0.00000	100.96994				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	99.97458				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.51263				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.72969				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.59403				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.24524				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.39777				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	100.82947				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	101.45240				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	101.39569				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	100.60641				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 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>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.43907				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.79532				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	94.57158				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	102.39777				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	101.66425				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	105.99238				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	101.49561				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	83.21241				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	88.75539				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.02366				0.00	0	
<b>Total CLN773 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	Options Interest
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.75053				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.62000	7.62000	7.62000	119.95940				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.97631				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	99.97244				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	100.65543				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	100.65934				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	102.88874				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	100.67888				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	100.68748				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	101.54716				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.36199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.54716				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	108.34253				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	108.17521				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	100.73372				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.89200				0.00	100,000,000	50,000,000
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For CLN791</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
CLN791 On 31/01/2025 Spot Bond					0.00000	100.73372				0.00	0	74,000,000
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,000,000</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	<b>74,000,000</b>
CLN792 On 31/01/2025 Spot Bond					0.00000	101.70114				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	100.73372				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	101.54722				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	100.73372				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	100.73387				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.73734				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.73734				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	99.97474				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.13260				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.66168				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.00601				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.74136				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.97474				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.68670				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.40903				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			8.97500	97.35595	8.97500	97.33248				0.00	0	
<b>Total CLN81 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 CLN81</b>									<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.41832			0.00	0	
<b>Total CLN810 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>									<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.96891			0.00	0	
<b>Total CLN811 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>									<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.73372			0.00	0	
<b>Total CLN815 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>									<b>0.00</b>	<b>0</b>	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.73393			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	100.74136			0.00	0	86,000,00
<b>Total CLN817 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>86,000,00</b>
<b>Total For CLN817</b>									<b>0.00</b>	<b>0</b>	<b>86,000,00</b>
CLN81 On 31/01/2030 Spot Bond					0.00000	100.65545			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>	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.73372			0.00	0	
<b>Total CLN819 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>									<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.73393			0.00	0	
<b>Total CLN820 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>									<b>0.00</b>	<b>0</b>	
CLN82 On 31/05/2025 Spot Bond					0.00000	101.54723			0.00	0	
<b>Total CLN821 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>									<b>0.00</b>	<b>0</b>	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700			0.00	0	
<b>Total CLN822 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>									<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100			0.00	0	
<b>Total CLN823 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>									<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.73393			0.00	0	53,000,00

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 CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
CLN824 On 31/07/2025 Spot Bond					0.00000	100.73393				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.73361				0.00	0	53,000,00
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
CLN826 On 31/07/2025 Spot Bond					0.00000	100.73393				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.08838				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	100.73372				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	106.13602				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	99.97969				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	100.73361				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			9.31000	9.31000	9.31000	102.51891				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	99.97481				0.00	0	84,000,00
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
CLN834 On 31/08/2026 Spot Bond					0.00000	99.97495				0.00	0	84,000,00
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</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
CLN836 On 31/08/2027 Spot Bond					0.00000	99.97495				0.00	0	84,000,00
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
CLN837 On 31/08/2029 Spot Bond					0.00000	99.97485				0.00	0	84,000,00
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
CLN838 On 31/03/2027 Spot Bond					0.00000	101.54722				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	101.49410				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.46842				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	96.27200				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	95.57100				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	96.66800				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	101.72439				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.38656				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.40301				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	101.54723				0.00	0	89,000,00
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</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 CLN847</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
CLN84 On 31/03/2027 Spot Bond					0.00000	101.54722				0.00	0	89,000,00
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
CLN84 On 31/03/2029 Spot Bond					0.00000	101.54686				0.00	0	89,000,00
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
CLN85 On 31/07/2025 Spot Bond					0.00000	100.78473				0.00	0	64,000,00
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,000,00</b>
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	<b>64,000,00</b>
CLN85 On 27/09/2028 Spot Bond					0.00000	101.84248				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>	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.50746				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>	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.58760				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>	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.70776				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>	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.74590				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>	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.76454				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>	
CLN85 On 06/08/2023 Spot Bond					0.00000	100.95510				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>	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	84.89722				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>	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.73393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.60286				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.48838				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	101.72333				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	114.30652				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.75700				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	106.30500				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	100.81567				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	87.74208				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	100.63995				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	100.64764				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	100.64373				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.24225				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 31/08/2025 Spot Bond					0.00000	99.97481				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 20/06/2027 Spot Bond					0.00000	101.53608				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.91890				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.91890				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.71282				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.63824				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 02/04/2026 Spot Bond					0.00000	101.31495				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 02/04/2026 Spot Bond					0.00000	101.30721				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.86903				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.63589				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>	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.63226				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.42235				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.42235				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	83.24314				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	83.39244				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			5.72000	5.72000	5.72000	122.38633				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	101.60005				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	101.48892				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	100.73393				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	101.37434				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	99.97481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.39487				0.00	0	
<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	101.18175				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	65.54200				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	65.04950				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			11.38500	11.38500	11.38500	108.03146				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	101.03000				0.00	80,000,000	40,000,000
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CLN902</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
CLN902 On 20/12/2027 Spot Bond			10.75500	10.75500	10.75500	103.86586				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	100.74262				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					0.00000	100.71432				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.66499				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond					0.00000	100.61976				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.44846				0.00	0	
<b>Total CLN908 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>										<b>0.00</b>	<b>0</b>	
CLN909 On 20/12/2027 Spot Bond			13.57000	13.57000	13.57000	107.30906				0.00	0	
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.82000	101.00432	9.82000	100.97787				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.96000	106.45010	10.96000	106.41907				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			10.91000	98.75613	10.91000	98.72747				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			9.28500	101.35782	9.28500	101.33283			566,385,000,000.00	61,000,000	177,000,000	
<b>Total COT01 SPOT</b>									<b>566,385,000,000.00</b>	<b>61,000,000</b>	<b>177,000,000</b>	
<b>Total For COT01</b>									<b>566,385,000,000.00</b>	<b>61,000,000</b>	<b>177,000,000</b>	
COT02 On 03/04/2028 Spot Bond			12.73000	91.99818	12.73000	91.96700			254,600,000,000.00	20,000,000	10,000,000	
<b>Total COT02 SPOT</b>									<b>254,600,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For COT02</b>									<b>254,600,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
COT03 On 05/06/2028 Spot Bond			11.32000	92.39686	11.32000	92.36907			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>		
DSY02 On 21/11/2024 Spot Bond					0.00000	101.19965			0.00	0		
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>		
DSY03 On 21/11/2024 Spot Bond			10.07000	10.07000	10.07000	100.90976			0.00	0		
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>		
DSY04 On 21/08/2026 Spot Bond					0.00000	101.04820			0.00	0		
<b>Total DSY04 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 DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.35765				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.75137				0.00	0	5,000,000.00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.17121				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.32441				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.28010				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.37855				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.41165				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.80000	103.04026	7.80000	103.01865				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	84.41630	100.00000	84.23077				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	84.41630	100.00000	84.23077				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.37000	103.07146	9.37000	103.04581				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.71029	9.69000	102.68388				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.71029	9.69000	102.68388				0.00	0	
<b>Total DV24/R2023 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 DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.27000	100.19900	10.27000	100.17174				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.41000	97.09794	11.41000	97.06866				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.82375	10.10000	102.79622				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.82375	10.10000	102.79622				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	99.91403				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	101.32525				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	99.03697				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.33715				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	101.64658				0.00	100,000,000	4,150,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>4,150,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>100,000,000</b>	<b>4,150,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.90863				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.27603				0.00	0	27,000,000,00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.59686				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.19809				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>	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.61944				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.02244				0.00	160,000,000	80,000,000
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.57880				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC21 On 15/12/2026 Spot Bond					0.00000	102.37671				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>	
DVFC21 On 15/12/2028 Spot Bond					0.00000	101.76948				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			8.76000	103.50990	8.76000	103.48539				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			5.78900	115.21991	5.78900	115.19452				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			5.51000	101.99823	5.51000	101.97676				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	148.99271	2.25000	148.97429				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			4.88000	153.82646	4.88000	153.79629				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			4.84500	138.81570	4.84500	138.78860				0.00	0	100,000,000
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</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 EL29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EL30 On 29/07/2030 Spot Bond			4.85000	135.03605	4.85000	135.00997				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			5.60900	117.00134	5.60900	116.97631				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.48000	104.59419	5.48000	104.57226				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	148.99271	2.25000	148.97429				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	171.47150				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	168.69279				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	157.88805				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	131.16600				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	130.25089				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	126.99806				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	118.05985				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 15/04/2024 Spot Bond					0.00000	113.68168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.49599				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	95.62590				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	99.68512				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	102.56156				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.45601				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.47267				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>	
ELN020 On 20/09/2027 Spot Bond					0.00000	103.68881				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			10.38000	100.27846	10.38000	100.25044				0.00	0	13,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
EMM04 On 16/05/2028 Spot Bond			12.41000	12.41000	12.41000	92.76348				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.46000	12.46000	12.46000	96.62404				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.47000	10.47000	10.47000	104.14867				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 10/07/2027 Spot Bond			10.47000	10.47000	10.47000	104.11669				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.42000	12.42000	12.42000	100.44943				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.63000	11.63000	11.63000	102.07420				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			14.92000	14.92000	14.92000	95.70547				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.16593				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.83019				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	101.58370				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>	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.93245				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.02236				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	99.82255				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	101.56340				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	101.58971				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.40086				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.47009				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>	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.38047				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.30606				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.19346				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	102.53835				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.64518				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.39229				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.09947				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>	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.48798				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>	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.35068				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.36917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.37548				0.00	0	
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.27052				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.28036				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.27535				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.28520				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.27563				0.00	0	
<b>Total ERS28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.30786				0.00	0	141,000,00
<b>Total ERS29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>141,000,00</b>
<b>Total For ERS29</b>										<b>0.00</b>	<b>0</b>	<b>141,000,00</b>
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.27391				0.00	0	
<b>Total ERS30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.45000	103.81340	7.45000	103.79245				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.41338	10.00000	103.38548				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			9.39000	96.92578	9.39000	96.90136				0.00	0	2,484,164,60
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,484,164,60</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,484,164,60</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
ES26/R On 02/04/2026 Spot Bond			7.85000	101.25587	7.85000	101.23446				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			12.10500	74.20903	11.99500	74.71224				0.00	0	855,813,20
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>855,813,20</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>855,813,20</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.55779	7.50000	101.53714				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			12.34500	72.72284	12.23000	73.34657				0.00	0	22,225,90
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,225,90</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>22,225,90</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.82669	8.50000	100.80363				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.41000	11.41000	11.41000	98.17999				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			13.97500	13.97500	13.97500	92.81602				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	102.66025				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.31103				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	100.64519				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	101.82364				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.17109				0.00	0	
<b>Total FIFB20 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 FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.64366				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	100.20770				0.00	60,000,000	30,000,00
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For FIFG02</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.15106				0.00	0	100,000,00
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.15868				0.00	40,000,000	20,000,00
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For FIFG04</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.16060				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.23309				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	102.70819				0.00	3,600,000,000	21,171,659,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>21,171,659,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>21,171,659,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.61854				0.00	161,439,600	80,719,80
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>161,439,600</b>	<b>80,719,80</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>161,439,600</b>	<b>80,719,80</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.98380				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.05000	103.28081	9.05000	103.25584				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	102.75974				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.46434				0.00	0	500,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB30 On 19/04/2026 Spot Bond			8.97000	98.59056	8.97000	98.56680				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	100.75231				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.43989				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.46511				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			4.62500	322.15896	4.62500	322.09845			1,110,000,000,000.00		240,000,000	120,000,00
<b>Total FRBI23 SPOT</b>									<b>1,110,000,000,000.00</b>		<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For FRBI23</b>									<b>1,110,000,000,000.00</b>		<b>240,000,000</b>	<b>120,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	164.12330			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			4.54000	212.79081	4.54000	212.75120			454,000,000,000.00		100,000,000	75,000,00
<b>Total FRBI28 SPOT</b>									<b>454,000,000,000.00</b>		<b>100,000,000</b>	<b>75,000,00</b>
<b>Total For FRBI28</b>									<b>454,000,000,000.00</b>		<b>100,000,000</b>	<b>75,000,00</b>
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	112.02237			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			5.49400	5.49400	5.49400	229.88869			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			5.62000	96.11173	5.62000	96.09105			0.00		0	
<b>Total FRBI46 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRBI46</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.59000	97.43955	5.59000	97.41881				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			8.63920	8.63920	8.63920	85.22957				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			8.66374	8.66374	8.66374	84.36261				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	159.84099				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.30252				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.14328				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.73169				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.93400	9.93400	9.93400	103.05306				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>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.62218				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			6.40500	6.40500	6.40500	122.85668				0.00	0	
<b>Total FRC282 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 FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.49111				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.47354				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			6.23500	6.23500	6.23500	120.64209				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.46374				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.33097				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.33501				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.06785				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.41024				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.82493				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	99.97458				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.98532				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.07061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.83257				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	101.44078				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.59914				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	101.71751				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	102.07463				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	101.67319				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	100.66957				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	101.58388				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	101.71723				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	101.83927				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	101.61228				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 02/04/2024 Spot Bond					0.00000	101.25296				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.75766				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 27/12/2022 Spot Bond					0.00000	0.00000				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>	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.46952				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>	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.25282				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.61479				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.88737				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.43081				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.96149				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.47487				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.81623				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.35292				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.94220				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.73478				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.72642				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	99.97651				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.87587				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.87721				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2023 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>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.78181				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.75419				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.75940				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.78564				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.68063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.35429				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.53643				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.39028				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.67084				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	94.65258				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	99.97523				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	93.35978				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	93.52426				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	100.85816				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	100.85532				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	95.03746				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.96096				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	91.57683				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	91.41236				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	101.48261				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	101.80610				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	101.63142				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	100.29194				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	100.29194				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	100.27108				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	100.27108				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	102.03676				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	100.73396				0.00	0	
<b>Total FRC389 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 FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.88086				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.37128				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.44117				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	101.63750				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	100.73393				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	100.88240				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			14.24000	14.24000	14.24000	99.43850				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	100.93305				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	100.99600				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.06346				0.00	60,000,000	30,000,000
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For FRC400</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
FRC40: On 19/01/2027 Spot Bond			10.72500	10.72500	10.72500	103.03083				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	102.13657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.25253				0.00	320,000,000	160,000,00
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
<b>Total For FRC403</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
FRC40: On 19/05/2026 Spot Bond			12.94000	12.94000	12.94000	100.40207				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.72000	10.72000	10.72000	105.22642				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.47999				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.19526				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.97046				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond			11.13000	11.13000	11.13000	102.07578				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.73396				0.00	0	81,000,00
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>81,000,00</b>
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	<b>81,000,00</b>
FRC41: On 30/04/2025 Spot Bond					0.00000	100.78830				0.00	0	84,000,00
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	99.97269				0.00	0	84,000,00
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.81703				0.00	0	84,000,00
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</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
FRC41: On 31/05/2027 Spot Bond					0.00000	99.97376				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	99.97395				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.07875				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.78823				0.00	0	89,000,00
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	99.97280				0.00	0	89,000,00
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.81098				0.00	0	89,000,00
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	<b>89,000,00</b>
FRC42: On 30/04/2026 Spot Bond					0.00000	100.73397				0.00	0	36,000,00
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
FRC42: On 27/09/2028 Spot Bond					0.00000	101.84248				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>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.87669				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>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.87669				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>	
FRC42: On 31/08/2025 Spot Bond					0.00000	99.97478				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.73387				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.54956				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.63105				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	101.67048				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	100.73403				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	100.78547				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	99.97502				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	100.73390				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	99.97502				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	99.97365				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.17202				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	101.66962				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			9.61000	9.61000	9.61000	105.24963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC437 On 31/08/2027 Spot Bond					0.00000	99.54407				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.53412				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	100.79246				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	99.97475				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	99.97475				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	101.04636				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	100.95484				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	100.73887				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	99.97502				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			5.17000	107.71476	5.17000	107.69279			1,344,200,000,000.00	260,000,000	130,000,000	
<b>Total FRI33 SPOT</b>									<b>1,344,200,000,000.00</b>	<b>260,000,000</b>	<b>130,000,000</b>	
<b>Total For FRI33</b>									<b>1,344,200,000,000.00</b>	<b>260,000,000</b>	<b>130,000,000</b>	
FRI38 On 31/01/2038 Spot Bond			5.36000	116.55542	5.36000	116.53135			0.00	0	0	
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI38</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
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.12294				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.58966				0.00	520,000,000	1,380,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>1,380,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>520,000,000</b>	<b>1,380,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.70769				0.00	0	18,000,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47912				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	102.93134				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	100.36389				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	101.29053				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	100.95922				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	100.79906				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.37192				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.92800	4.92800	4.92800	102.78269				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			5.33000	5.33000	5.33000	116.94758				0.00	0	
<b>Total FRS101 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 FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 23/01/2024 Spot Bond					0.00000	100.48408				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 31/01/2038 Spot Bond			5.47000	115.04437	5.47000	115.02027				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 07/12/2033 Spot Bond			5.50900	224.97409	5.50900	224.92651				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			5.61000	113.15506	5.61000	113.13094				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 07/12/2033 Spot Bond			5.50900	5.50900	5.50900	224.92651				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2025 Spot Bond			5.05000	160.20356	5.05000	160.17176				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			3.70500	114.65974	3.70500	114.64110				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			5.41000	115.86565	5.41000	115.84156				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.62900	222.60955	5.62900	222.56179				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.67900	221.63306	5.67900	221.58520				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2025 Spot Bond			4.23000	162.94547	4.23000	162.91669				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>	
FRS12: On 07/12/2033 Spot Bond			5.70900	221.04962	5.70900	221.00168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.61000	113.15506	5.61000	113.13094				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.98000	208.29489	4.98000	208.25365				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			6.36000	103.64758	6.36000	103.62343				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			5.19000	206.18761	5.19000	206.14564				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			5.25000	205.59005	5.25000	205.54786				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			6.21900	211.40538	6.21900	211.35670				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			6.31000	104.25057	6.31000	104.22641				0.00	0	50,000,00
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
FRS134 On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	113.13094				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			5.59000	113.42266	5.59000	113.39856				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.06000	207.48921	5.06000	207.44769				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			5.98900	215.69130	5.98900	215.64294				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			5.19000	206.18761	5.19000	206.14564				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.19000	206.18761	5.19000	206.14564				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			4.59100	212.26403	4.59100	212.22423				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			5.00000	160.36907	5.00000	160.33747				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			5.54000	202.72967	5.54000	202.68649				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			5.58000	202.33873	5.58000	202.29544				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			4.97000	160.46850	4.97000	160.43701				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			5.05500	207.53946	5.05500	207.49796				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			5.59000	5.59000	5.59000	202.19781				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	101.00056				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	101.58657				0.00	0	
<b>Total FRS180 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 FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.52566				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 16/11/2023 Spot Bond					0.00000	174.55200				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	132.68575				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	189.71900				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	258.18830				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	100.45052				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	100.49512				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	100.33235				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	100.02197				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20: On 14/10/2025 Spot Bond					0.00000	101.03979				0.00	2,812,000,000	703,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>2,812,000,000</b>	<b>703,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>2,812,000,000</b>	<b>703,000,000</b>
FRS20: On 18/11/2024 Spot Bond					0.00000	100.23671				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
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	101.33572				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	101.47487				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	100.34115				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 31/03/2032 Spot Bond					0.00000	127.87189				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>	
FRS23: 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>	
FRS23: On 13/10/2023 Spot Bond					0.00000	107.19290				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>	
FRS24: On 31/03/2032 Spot Bond					0.00000	105.97353				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>	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.62272				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>	
FRS24: On 12/12/2025 Spot Bond					0.00000	71.24036				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>	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.49563				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>	
FRS24: On 29/12/2025 Spot Bond					0.00000	112.75102				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>	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.31363				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond					0.00000	99.23046				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	99.93855				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	114.69064				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	101.99448				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	99.97393				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	101.52989				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	116.60206				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	101.53812				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	101.53152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.81510				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	101.90388				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	101.54644				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	101.59846				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			10.29500	10.29500	10.29500	98.03990				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			10.29500	10.29500	10.29500	98.03990				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	100.77174				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.59120				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.53900	11.53900	11.53900	92.86183				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	94.90859				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond					0.00000	93.33615				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond					0.00000	98.31086				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS29 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>	
FRS29 On 09/05/2025 Spot Bond					0.00000	102.21879				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>	
FRS29 On 12/05/2023 Spot Bond					0.00000	106.06715				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>	
FRS30 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>	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.29219				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>	
FRS30 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>	
FRS30 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.24571				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	100.73397				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.03724				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	108.77723				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			9.47000	9.47000	9.47000	102.84306				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	101.61605				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	105.85798				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	100.65019				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			4.26500	4.26500	4.26500	323.24450				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			3.64500	325.28526	3.64500	325.23270				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.00500	4.00500	4.00500	324.07606				0.00	0	235,492,80
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>235,492,80</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>235,492,80</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.54649				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			5.31000	106.70454	5.31000	106.68262				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			4.99900	65.76932	4.99900	110.40772				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			4.12000	4.12000	4.12000	163.28938				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			4.40000	4.40000	4.40000	162.34281				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			5.06500	5.06500	5.06500	320.70595				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			7.61000	7.61000	7.61000	101.94089				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			8.51000	103.80453	8.51000	109.14245				0.00	0	2,433,600,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,433,600,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>2,433,600,00</b>
FRX25 On 26/07/2025 Spot Bond			8.69000	105.80844	8.69000	105.78397				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.92500	103.37644	8.92500	103.35165				0.00	0	4,995,300
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,995,300</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>4,995,300</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			9.09000	106.15708	9.09000	106.13101				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.75000	105.04641	9.75000	105.01923				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			10.28500	100.53783	10.28500	100.51044			2,057,000,000,000.00		200,000,000	100,000,000
<b>Total FRX30 SPOT</b>									<b>2,057,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRX30</b>									<b>2,057,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.40000	97.68226	10.40000	97.65535				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			10.52000	101.73301	10.52000	101.70436				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.59500	72.49763	11.59500	72.47518				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.31416				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.16356				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.15812				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.16179				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.16287				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>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.80896				0.00	0	
<b>Total FST3A3 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 FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.82522				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.88446				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	0.00000				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.38934				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.08212				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.08554				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.10896				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			4.79000	117.28307	4.79000	117.26052			383,200,000,000.00		80,000,000	40,000,00
<b>Total GRL35 SPOT</b>									<b>383,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For GRL35</b>									<b>383,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.04101				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			8.32900	102.72151	8.32900	102.69849				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	101.46841				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.48000	104.42191	7.48000	104.40085				0.00	0	

Contract Details	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	101.71857				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	99.89753				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	100.58242				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.22115				0.00	220,000,000	110,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.33156				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	101.53520				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	102.10251				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.02038				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	100.96163				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.28408				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	101.74881				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	101.40684				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	101.31561				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	100.62279				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>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40666				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.66494				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.05263				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.28964				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.09834				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	101.49393				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	101.51478				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					0.00000	100.40049				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.01670				0.00	0	
<b>Total H10T1 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 H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.34893				0.00	0	400,000,00
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
H10T5 On 27/03/2024 Spot Bond			9.10000	9.10000	9.10000	101.75274				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H12T1€ On 20/01/2023 Spot Bond					0.00000	100.48669				0.00	0	
<b>Total H12T16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T16</b>										<b>0.00</b>	<b>0</b>	
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.54722				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	101.12231				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	101.17428				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	100.60851				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	101.43055				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	100.00000				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.40182				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.42461				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	101.65519				0.00	0	

Contract Details	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	101.58452				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	100.88275				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>	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.41523				0.00	0	
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.42391				0.00	0	
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.31881				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.30253				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.37590				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			4.92500	321.21094	4.92500	321.14806				0.00	0	80,000,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			5.05500	5.05500	5.05500	322.03991				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.63000	101.23888	10.63000	101.21040			12,118,200,000,000.00	1,140,000,000	27,570,000,00	
<b>Total HWAY30 SPOT</b>									<b>12,118,200,000,000.00</b>	<b>1,140,000,000</b>	<b>27,570,000,00</b>	
<b>Total For HWAY30</b>									<b>12,118,200,000,000.00</b>	<b>1,140,000,000</b>	<b>27,570,000,00</b>	
HWAY3 On 28/02/2033 Spot Bond			5.32000	76.54759	5.32000	108.93847			0.00	0	0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY33</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
HWAY3 On 31/07/2034 Spot Bond			11.83000	86.93215	11.83000	86.90501			24,606,400,000,000.00	2,080,000,000	5,350,101,60
<b>Total HWAY34 SPOT</b>									<b>24,606,400,000,000.00</b>	<b>2,080,000,000</b>	<b>5,350,101,60</b>
<b>Total For HWAY34</b>									<b>24,606,400,000,000.00</b>	<b>2,080,000,000</b>	<b>5,350,101,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.11019	100.00000	12.08353			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.93000	85.74770	11.93000	85.72071			0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.10627	100.00000	12.07962			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	0.00000			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			3.48900	165.47395	3.55000	165.23776			957,306,586,500,000.00	274,378,500,000	679,228,506,40
<b>Total I2025 SPOT</b>									<b>957,306,586,500,000.00</b>	<b>274,378,500,000</b>	<b>679,228,506,40</b>
<b>Total For I2025</b>									<b>957,306,586,500,000.00</b>	<b>274,378,500,000</b>	<b>679,228,506,40</b>
I2029 On 31/03/2029 Spot Bond			4.32000	117.84790	4.32000	117.82664			216,549,924,768,000.00	50,127,297,400	162,435,103,50
<b>Total I2029 SPOT</b>									<b>216,549,924,768,000.00</b>	<b>50,127,297,400</b>	<b>162,435,103,50</b>
<b>Total For I2029</b>									<b>216,549,924,768,000.00</b>	<b>50,127,297,400</b>	<b>162,435,103,50</b>
I2033 On 28/02/2033 Spot Bond			4.66000	112.73252	4.67000	112.61018			102,524,279,846,000.00	236,593,193,100	385,361,722,60
<b>Total I2033 SPOT</b>									<b>102,524,279,846,000.00</b>	<b>236,593,193,100</b>	<b>385,361,722,60</b>
<b>Total For I2033</b>									<b>102,524,279,846,000.00</b>	<b>236,593,193,100</b>	<b>385,361,722,60</b>
I2038 On 31/01/2038 Spot Bond			4.70000	126.13648	4.71000	125.96062			486,452,227,800,000.00	103,500,474,000	467,375,580,40
<b>Total I2038 SPOT</b>									<b>486,452,227,800,000.00</b>	<b>103,500,474,000</b>	<b>467,375,580,40</b>
<b>Total For I2038</b>									<b>486,452,227,800,000.00</b>	<b>103,500,474,000</b>	<b>467,375,580,40</b>
I2046 On 31/03/2046 Spot Bond			4.72000	110.63573	4.72000	110.61459			590,539,524,320,000.00	125,114,306,000	500,656,914,40
<b>Total I2046 SPOT</b>									<b>590,539,524,320,000.00</b>	<b>125,114,306,000</b>	<b>500,656,914,40</b>
<b>Total For I2046</b>									<b>590,539,524,320,000.00</b>	<b>125,114,306,000</b>	<b>500,656,914,40</b>
I2050 On 31/12/2050 Spot Bond			4.71000	113.19196	4.74000	112.57777			400,742,438,584,000.00	509,711,770,400	428,651,657,70
<b>Total I2050 SPOT</b>									<b>400,742,438,584,000.00</b>	<b>509,711,770,400</b>	<b>428,651,657,70</b>
<b>Total For I2050</b>									<b>400,742,438,584,000.00</b>	<b>509,711,770,400</b>	<b>428,651,657,70</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.32564			0.00	0	300,000,00
<b>Total IBG01 SPOT</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
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IBG02 On 07/02/2027 Spot Bond					0.00000	100.07588				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			4.72500	321.84249	4.72500	321.78119				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.39050				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.42048				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.32223				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	100.98306				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.15036				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.23582				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	100.66105				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	100.59708				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.15910				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.45990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.31487				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.07547				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.07756				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.15643				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	100.76398				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.55090				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	100.72164				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	100.66604				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	100.96586				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	100.98829				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.43519				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	100.07998				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	100.84649				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.52017				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.07885				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.26996				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	101.40068				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	101.13833				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.05871				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>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.46457				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.40167				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.77589				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.42272				0.00	0	
<b>Total IBL201 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 IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.22514				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.82734				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	101.76094				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	101.53962				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	101.69452				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	100.59451				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	100.64380				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.22972				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			6.62500	6.62500	6.62500	100.03727				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			6.62500	6.62500	6.62500	100.03663				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			6.62500	6.62500	6.62500	100.04401				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			6.62500	6.62500	6.62500	100.03170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.46169				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.48877				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.36764				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			9.47000	9.47000	9.47000	100.57538				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.31864				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.70068				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			8.03000	8.03000	8.03000	100.39324				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.43897				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	100.27616				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.08023				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL226 On 25/05/2023 Spot Bond					0.00000	98.57048				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.97916				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.77505				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	101.59443				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	101.64687				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.44653				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			8.93000	8.93000	8.93000	103.89709			5,358,000,000,000.00	600,000,000	300,000,000	
<b>Total IBL232 SPOT</b>									<b>5,358,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For IBL232</b>									<b>5,358,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.36858				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.41014				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.80306				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	98.77214				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.50013				0.00	0	
<b>Total IBL237 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 IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.91762				0.00	0	460,000,00
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
IBL239 On 18/07/2027 Spot Bond					0.00000	100.96016				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	102.80570				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	100.65258				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	100.67917				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	100.49261				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			9.87000	9.87000	9.87000	100.11973				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.27707				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	101.36397				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			7.98000	103.89681	7.98000	102.54545				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	101.00379				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>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.45994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL251 On 28/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.88000	104.44959	8.88000	104.42493				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			7.27000	99.90051	7.27000	99.92039				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.90497				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.51000	100.22555	9.51000	100.19982				0.00	0	33,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			11.01000	101.84083	11.01000	101.86717				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.07000	102.21845	10.07000	107.58233				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	100.52749				0.00	0	60,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.84084				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.43400				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.45430				0.00	0	13,500,000,00
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.32089				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.38495				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	100.97768				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.30021				0.00	0	13,500,000.00
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.51692				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			8.82000	99.58513	8.82000	103.91035				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.21596				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.02530				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.15880				0.00	0	170,000.00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000.00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>170,000.00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.87070				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.74958				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	100.53747				0.00	0	
<b>Total INLV09 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 INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.80532				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.47583				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	101.51542				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.42032				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	100.47718				0.00	671,200,000	167,800,000
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>671,200,000</b>	<b>167,800,000</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>671,200,000</b>	<b>167,800,000</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.94121				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.43301				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.43812				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	101.68274				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.32839				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.28716				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	101.59395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total IPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>									<b>0.00</b>	<b>0</b>	
IPFC40 On 25/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		440,000,000,000,000.00	4,400,000,000	46,400,000,000	
<b>Total IPFC40 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>4,400,000,000</b>	<b>46,400,000,000</b>	
<b>Total For IPFC40</b>								<b>10,000,000,000,000.00</b>	<b>4,400,000,000</b>	<b>46,400,000,000</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.04461		0.00	0	0	
<b>Total IPFG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPFG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.85000	199.72249	5.85000	199.67830		0.00	0	0	
<b>Total IV019 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV019</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.64801		0.00	0	0	
<b>Total IV050 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV050</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.75000	200.68693	5.75000	200.64304		0.00	0	0	
<b>Total IV19A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV19A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.18440		0.00	0	0	
<b>Total IVC140 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC140</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.01529		0.00	0	0	
<b>Total IVC145 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC145</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.06603		0.00	0	0	
<b>Total IVC146 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC146</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.61904		0.00	0	0	
<b>Total IVC147 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC147</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.07001		0.00	0	0	
<b>Total IVC152 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC152</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IVC153 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC153</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
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	101.57157				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.86903				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.18089				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.36886				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			7.75000	103.23966	7.75000	103.21785				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	99.92952				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.07020				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			7.21000	102.39540	7.21000	102.37569				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	101.74989				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			7.80000	101.60517	7.80000	101.58369				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.87115				0.00	0	
<b>Total IVC201 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 IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.74000	101.59027	7.74000	101.56896				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 18/11/2023 Spot Bond					0.00000	100.41867				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			6.45000	6.45000	6.45000	100.00000				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.82812				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.36444				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			8.10000	8.10000	8.10000	101.50778				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			8.80000	8.80000	8.80000	100.86145				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.72526				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	100.69808				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.68000	6.68000	6.68000	101.02050				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			8.43000	100.93327	8.43000	100.91037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.76000	101.05032	5.76000	101.12818				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	100.44620				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	103.04068				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.73162				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.17004				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	101.37179				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	99.95729				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			9.44000	9.44000	9.44000	100.40809				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	101.22602				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			8.41500	8.41500	8.41500	101.58335				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	100.99232				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC232 On 28/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000
<b>Total IVC232 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For IVC232</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
IVZ114 On 29/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.90625			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	6.85000			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	99.85009			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>	
IVZ122 On 01/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880			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>	
IVZ123 On 19/01/2023 Spot Bond			7.05000	7.05000	7.05000	98.92993			0.00	0	
<b>Total IVZ123 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ123</b>									<b>0.00</b>	<b>0</b>	
IVZ124 On 08/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.73795			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>	
IVZ125 On 15/12/2022 Spot Bond			6.85000	6.85000	6.85000	99.60744			0.00	0	
<b>Total IVZ125 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ125</b>									<b>0.00</b>	<b>0</b>	
IVZ127 On 31/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVZ127 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ127</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	101.72723			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	99.96247			0.00	0	
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 19/07/2024 Spot Bond					0.00000	101.11269				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>	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.81139				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>	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.94172				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>	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.17654				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>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.70871				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>	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.56081				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.58141				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>	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.20899				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>	
KAP022 On 04/03/2027 Spot Bond					0.00000	99.87149				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>	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.03301				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>	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.06310				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>	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.33524				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.37073				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>	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.21979				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.22364				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.57000	116.22985	9.57000	116.19983				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	100.25653				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.06408				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.10586				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.60993				0.00	80,000,000	40,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	101.66274				0.00	0	2,500,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.43852				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	101.45759				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.17471				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.17901				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.18332				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.10229				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	102.28479				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>	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.22157				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.11002				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.34550				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.06969				0.00	0	10,000,000.00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
MBF07: On 30/09/2025 Spot Bond					0.00000	101.23628				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>	
MBP04i On 23/02/2023 Spot Bond					0.00000	100.12312				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	100.67315				0.00	0	
<b>Total MBP043 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 MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.54964				0.00	0	27,000,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.35949				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	101.59785				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	101.53509				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	101.30281				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.82000	8.82000	8.82000	109.16991			176,400,000,000.00		20,000,000	10,000,00
<b>Total MMIG04 SPOT</b>									<b>176,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For MMIG04</b>									<b>176,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.94536				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.27046				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	102.49736				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.47000	103.79430	9.47000	103.76806				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	102.98191				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.72000	93.70207	9.72000	94.14138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.19277				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			10.31000	98.74103	10.31000	98.71362				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	102.87328				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.42110				0.00	1,200,000,000	600,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.58773				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.10064				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.90782				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.15197				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.76659				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.92842				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.34531				0.00	80,000,000	40,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</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
MTN22 On 29/07/2023 Spot Bond					0.00000	101.51068				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			9.41500	99.69506	9.41500	99.67015				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.41076				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	102.24905				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	102.88667				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	103.69811				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	101.93661				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	102.43285				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.94462				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	101.73893				0.00	0	500,000,00
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN32 On 13/09/2027 Spot Bond					0.00000	101.94002				0.00	0	693,200,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>693,200,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>693,200,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.06032				0.00	0	
<b>Total MTN33 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 MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.31043				0.00	0	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.31933				0.00	0	
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.16080				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>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.39100				0.00	0	756,700,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>756,700,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>756,700,00</b>
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.15881				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>	
MWAR0 On 22/05/2025 Spot Bond					0.00000	100.15893				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>	
MWAR0 On 22/11/2025 Spot Bond					0.00000	100.14222				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.13120				0.00	0	
<b>Total MWAR10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.36057				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	101.64119				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	101.87962				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.09883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.77000	104.10687	8.77000	104.08259			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			10.35000	103.90440	10.35000	103.87590			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	100.89345			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	100.61060			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	100.76538			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	100.60581			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	101.47272			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			8.31500	103.62305	8.31500	103.59973			0.00	0	
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			8.52800	104.59369	8.52800	104.56996		2,302,560,000,000.00	270,000,000	135,000,00	
<b>Total NBK16A SPOT</b>								<b>2,302,560,000,000.00</b>	<b>270,000,000</b>	<b>135,000,00</b>	
<b>Total For NBK16A</b>								<b>2,302,560,000,000.00</b>	<b>270,000,000</b>	<b>135,000,00</b>	
NBK17 On 22/04/2026 Spot Bond			9.10000	103.48180	9.10000	103.45650		2,184,000,000,000.00	240,000,000	120,000,00	
<b>Total NBK17A SPOT</b>								<b>2,184,000,000,000.00</b>	<b>240,000,000</b>	<b>120,000,00</b>	
<b>Total For NBK17A</b>								<b>2,184,000,000,000.00</b>	<b>240,000,000</b>	<b>120,000,00</b>	
NBK20 On 01/06/2026 Spot Bond			9.02000	103.92162	9.02000	103.89656		1,984,400,000,000.00	220,000,000	110,000,00	
<b>Total NBK20A SPOT</b>								<b>1,984,400,000,000.00</b>	<b>220,000,000</b>	<b>110,000,00</b>	
<b>Total For NBK20A</b>								<b>1,984,400,000,000.00</b>	<b>220,000,000</b>	<b>110,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
NBK21/ On 21/07/2027 Spot Bond			9.29500	108.72994	9.29500	108.70311			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>	
NBK23/ On 19/11/2025 Spot Bond			7.94800	107.43408	7.94800	107.41096			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			8.99000	107.98518	8.99000	107.95895			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			8.15000	8.15000	8.15000	103.48151			0.00	0	
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.02513			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	73.09715	100.00000	72.95845			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>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.77908			0.00	60,000,000	30,000.00
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000.00</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000.00</b>
NBK27/ On 10/05/2026 Spot Bond			8.91500	107.11025	8.91500	107.08444			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			8.25500	104.36906	8.25500	104.34612		21,446,490,000,000.00	2,598,000,000	1,299,000.00	
<b>Total NBK28A SPOT</b>								<b>21,446,490,000,000.00</b>	<b>2,598,000,000</b>	<b>1,299,000.00</b>	
<b>Total For NBK28A</b>								<b>21,446,490,000,000.00</b>	<b>2,598,000,000</b>	<b>1,299,000.00</b>	
NBK29/ On 31/07/2026 Spot Bond			9.06000	107.86574	9.06000	107.83977			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			8.34000	104.07317	8.34000	104.05007			0.00	0	145,200.00
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>145,200.00</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>145,200.00</b>
NBK31/ On 09/11/2023 Spot Bond			8.10000	101.70190	8.10000	101.67959			0.00	0	410,000.00
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>410,000.00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.48946				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.86991				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.38089				0.00	60,000,000	30,000,00
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
NBK4 On 28/10/2024 Spot Bond					0.00000	81.44089				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.99316				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.07385				0.00	0	20,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.43077				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.89814				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.25443				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.81978				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.24956				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.52045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.74957				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.63623				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>	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.90014				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>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.68463				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>	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.00790				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.07129				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>	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.02678				0.00	0	10,200,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,200,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>10,200,000,00</b>
NBK56 On 24/02/2027 Spot Bond					0.00000	99.74226				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>	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.90051				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2028 Spot Bond					0.00000	101.38541				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	101.48858				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.31500	102.46996	10.31500	102.44149			0.00	0	
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.47904			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			9.97000	102.64848	9.97000	102.62089			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	101.48858			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	101.50370			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	101.52278			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	101.92594			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	101.92594			0.00	0	
<b>Total NDAL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>									<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.02451			0.00	0	
<b>Total NGL01G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>									<b>0.00</b>	<b>0</b>	
NGL04: On 20/03/2023 Spot Bond					0.00000	102.27033			0.00	0	
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	
NGL05: On 26/07/2023 Spot Bond					0.00000	101.65536			0.00	0	824,225,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>824,225,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>824,225,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	99.95332				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.28057				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.15909				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	102.47034				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.45723				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>	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.24128				0.00	0	1,500,000,00
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.25515				0.00	0	495,566,20
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>495,566,20</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>495,566,20</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.41282				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.26518				0.00	0	227,400,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>227,400,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>227,400,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	102.69856				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.42489				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	104.14753				0.00	0	80,000,00
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
NGT10 On 08/09/2026 Spot Bond					0.00000	105.90578				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.68849				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.97784				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.98561				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.19671				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.89923				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.03433				0.00	550,000,000	3,785,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>3,785,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>550,000,000</b>	<b>3,785,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.37415				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.44246				0.00	550,000,000	275,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>275,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>550,000,000</b>	<b>275,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	102.21805				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	100.91384				0.00	0	
<b>Total NHM021 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 NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.73627				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	100.98567				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			5.67900	5.67900	5.67900	221.58520				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			4.56000	4.56000	4.56000	212.54437				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			4.30500	4.30500	4.30500	162.66320				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			5.21000	5.21000	5.21000	111.89279			1,354,600,000,000.00	260,000,000	130,000,00	
<b>Total NI29 SPOT</b>									<b>1,354,600,000,000.00</b>	<b>260,000,000</b>	<b>130,000,00</b>	
<b>Total For NI29</b>									<b>1,354,600,000,000.00</b>	<b>260,000,000</b>	<b>130,000,00</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.46000	5.46000	5.46000	115.15668				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			4.41000	4.41000	4.41000	162.30913				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	275.23134	3.45000	275.18831				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	162.98437				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			4.20500	4.20500	4.20500	216.25027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.35000	214.76660	4.35000	214.72772				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			5.48000	89.70455	5.48000	114.88408				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.85000				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	142.61451				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.83201				0.00	0	66,000,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,000,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>66,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.08715				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.74572				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.13301				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.94317				0.00	378,800,000	94,700,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>378,800,000</b>	<b>94,700,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>378,800,000</b>	<b>94,700,00</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	139.02546				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	101.23944				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.15508				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	101.38330				0.00	0	186,700,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>186,700,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>186,700,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.37173				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	172.59746				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	167.09007				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	101.61964				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	97.55743				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	87.47454				0.00	0	
<b>Total NN057 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 NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.68735				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	101.68356				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	95.97901				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	93.62754				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	101.68811				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	101.57311				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	101.54296				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	101.57998				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	101.54296				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	97.33612				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	96.04736				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.52463				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	101.64077				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			10.35000	10.35000	10.35000	101.16516				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			9.94500	9.94500	9.94500	105.10256				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			9.97000	9.97000	9.97000	103.78514				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	103.00917				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	127.55000				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	119.89000				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	130.16000				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	128.00000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.04251				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! 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>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 20/07/2026 Spot Bond					0.00000	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>	
NNF04! 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>	
NNF08! On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08! On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08! On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08! On 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>	
NNF08! On 23/01/2023 Spot Bond					0.00000	100.74285				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>	
NNF08! On 27/01/2023 Spot Bond					0.00000	100.63017				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>	
NNF08! On 26/11/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NQ1A1! On 22/05/2052 Spot Bond					0.00000	124.68305				0.00	0	
<b>Total NQ1A10 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 NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.26255				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.16553				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.15248				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.15666				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.15852				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.69361				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.16005				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.16970				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.16225				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.41766				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.13893				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			5.30500	207.95602	5.30500	207.89848				0.00	0	280,000,00

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 NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
NRA023 On 30/11/2028 Spot Bond			11.08000	105.03064	11.08000	104.99970				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>
NRA028 On 30/11/2028 Spot Bond			100.00000	12.92632	100.00000	12.89771				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	100.52207				0.00	300,000,000	1,300,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,300,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,300,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.40388				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	101.72345				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	101.95143				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	100.68922				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.34373				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	99.83780				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	100.06250				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.37863				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.49830				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>	
OML07 On 19/03/2025 Spot Bond			8.24000	107.73955	8.24000	107.71551				3,296,000,000,000.00	400,000,000	1,730,000,000
<b>Total OML07 SPOT</b>										<b>3,296,000,000,000.00</b>	<b>400,000,000</b>	<b>1,730,000,000</b>
<b>Total For OML07</b>										<b>3,296,000,000,000.00</b>	<b>400,000,000</b>	<b>1,730,000,000</b>
OML10 On 14/09/2025 Spot Bond			8.64500	108.96012	8.64500	108.93466				0.00	0	670,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	102.09253				0.00	0	1,500,000,000
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.95311				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.86745				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	101.46908				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	100.67212				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	101.76106				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	102.47170				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.96177				0.00	30,000,000,000	60,000,000,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>60,000,000,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>60,000,000,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.06180				0.00	12,500,000,000	25,100,000,000
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>12,500,000,000</b>	<b>25,100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total For PEP04</b>										<b>0.00</b>	<b>12,500,000,000</b>	<b>25,100,000,000</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.03404				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.15378				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	99.97751				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.70000	110.68070	8.57000	111.10946			963,877,752,140,000.00	2,294,698,592,200	2,069,889,113,900	
<b>Total R186 SPOT</b>									<b>3,877,752,140,000.00</b>	<b>294,698,592,200</b>	<b>069,889,113,900</b>	
<b>Total For R186</b>									<b>3,877,752,140,000.00</b>	<b>294,698,592,200</b>	<b>069,889,113,900</b>	
R197 On 07/12/2023 Spot Bond			3.71000	325.07650	3.65500	325.20050			340,794,000,000,000.00	361,400,000,000	411,216,525,400	
<b>Total R197 SPOT</b>									<b>10,794,000,000,000.00</b>	<b>361,400,000,000</b>	<b>411,216,525,400</b>	
<b>Total For R197</b>									<b>10,794,000,000,000.00</b>	<b>361,400,000,000</b>	<b>411,216,525,400</b>	
R202 On 07/12/2033 Spot Bond			4.69000	241.93172	4.67900	242.12372			49,104,300,000,000.00	10,470,000,000	149,497,967,200	
<b>Total R202 SPOT</b>									<b>19,104,300,000,000.00</b>	<b>10,470,000,000</b>	<b>149,497,967,200</b>	
<b>Total For R202</b>									<b>19,104,300,000,000.00</b>	<b>10,470,000,000</b>	<b>149,497,967,200</b>	
R2023 On 28/02/2023 Spot Bond			7.15000	102.07539	7.15000	102.05575			174,460,484,770,000.00	24,400,067,800	237,120,000,000	
<b>Total R2023 SPOT</b>									<b>4,460,484,770,000.00</b>	<b>24,400,067,800</b>	<b>237,120,000,000</b>	
<b>Total For R2023</b>									<b>4,460,484,770,000.00</b>	<b>24,400,067,800</b>	<b>237,120,000,000</b>	
R2030 On 31/01/2030 Spot Bond			10.23000	91.49282	10.13000	91.93313			884,847,243,866,000.00	1,943,777,834,200	2,053,694,778,000	
<b>Total R2030 SPOT</b>									<b>14,847,243,866,000.00</b>	<b>943,777,834,200</b>	<b>053,694,778,000</b>	
<b>Total For R2030</b>									<b>14,847,243,866,000.00</b>	<b>943,777,834,200</b>	<b>053,694,778,000</b>	
R2032 On 31/03/2032 Spot Bond			10.77500	86.72477	10.67000	87.25017			092,616,570,127,500.00	751,054,902,100	1,675,541,666,000	
<b>Total R2032 SPOT</b>									<b>12,616,570,127,500.00</b>	<b>751,054,902,100</b>	<b>675,541,666,000</b>	
<b>Total For R2032</b>									<b>12,616,570,127,500.00</b>	<b>751,054,902,100</b>	<b>675,541,666,000</b>	
R2035 On 28/02/2035 Spot Bond			11.14500	87.22836	11.03000	87.88245			882,631,424,431,500.00	886,732,294,700	1,614,374,077,700	
<b>Total R2035 SPOT</b>									<b>12,631,424,431,500.00</b>	<b>886,732,294,700</b>	<b>614,374,077,700</b>	
<b>Total For R2035</b>									<b>12,631,424,431,500.00</b>	<b>886,732,294,700</b>	<b>614,374,077,700</b>	
R2037 On 31/01/2037 Spot Bond			11.33500	83.02516	11.22500	83.65700			727,769,790,637,500.00	1,122,873,382,500	1,506,762,661,000	
<b>Total R2037 SPOT</b>									<b>27,769,790,637,500.00</b>	<b>122,873,382,500</b>	<b>506,762,661,000</b>	
<b>Total For R2037</b>									<b>27,769,790,637,500.00</b>	<b>122,873,382,500</b>	<b>506,762,661,000</b>	
R2040 On 31/01/2040 Spot Bond			11.43500	84.81736	11.32500	85.49805			587,364,593,130,000.00	925,873,598,000	1,526,148,952,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total R2040 SPOT</b>									<b>17,364,593,130,000.00</b>	<b>925,873,598,000</b>	<b>526,148,952,20</b>
<b>Total For R2040</b>									<b>17,364,593,130,000.00</b>	<b>925,873,598,000</b>	<b>526,148,952,20</b>
R2044 On 31/01/2044 Spot Bond			11.37000	82.04825	11.25500	82.78444			803,686,611,394,000.00	510,438,576,200	1,687,825,442,70
<b>Total R2044 SPOT</b>									<b>13,686,611,394,000.00</b>	<b>510,438,576,200</b>	<b>587,825,442,70</b>
<b>Total For R2044</b>									<b>13,686,611,394,000.00</b>	<b>510,438,576,200</b>	<b>587,825,442,70</b>
R2048 On 28/02/2048 Spot Bond			11.27000	81.21297	11.15500	81.97657			434,000,072,066,000.00	1,813,132,215,800	3,342,671,955,30
<b>Total R2048 SPOT</b>									<b>14,000,072,066,000.00</b>	<b>813,132,215,800</b>	<b>342,671,955,30</b>
<b>Total For R2048</b>									<b>14,000,072,066,000.00</b>	<b>813,132,215,800</b>	<b>342,671,955,30</b>
R209 On 31/03/2036 Spot Bond			11.16500	67.34868	11.05500	67.89780			592,311,671,135,500.00	769,575,608,700	772,186,261,90
<b>Total R209 SPOT</b>									<b>32,311,671,135,500.00</b>	<b>769,575,608,700</b>	<b>772,186,261,90</b>
<b>Total For R209</b>									<b>32,311,671,135,500.00</b>	<b>769,575,608,700</b>	<b>772,186,261,90</b>
R210 On 31/03/2028 Spot Bond			3.84000	220.17488	3.85000	220.03046			217,216,000,000,000.00	577,400,000,000	414,215,995,90
<b>Total R210 SPOT</b>									<b>17,216,000,000,000.00</b>	<b>577,400,000,000</b>	<b>414,215,995,90</b>
<b>Total For R210</b>									<b>17,216,000,000,000.00</b>	<b>577,400,000,000</b>	<b>414,215,995,90</b>
R213 On 28/02/2031 Spot Bond			10.61500	82.19162	10.51000	82.66409			399,783,708,386,500.00	885,518,955,100	1,124,546,805,90
<b>Total R213 SPOT</b>									<b>19,783,708,386,500.00</b>	<b>885,518,955,100</b>	<b>124,546,805,90</b>
<b>Total For R213</b>									<b>19,783,708,386,500.00</b>	<b>885,518,955,100</b>	<b>124,546,805,90</b>
R214 On 28/02/2041 Spot Bond			11.28500	64.92946	11.17000	65.53619			275,887,237,301,000.00	201,673,658,600	692,354,550,00
<b>Total R214 SPOT</b>									<b>15,887,237,301,000.00</b>	<b>201,673,658,600</b>	<b>692,354,550,00</b>
<b>Total For R214</b>									<b>15,887,237,301,000.00</b>	<b>201,673,658,600</b>	<b>692,354,550,00</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	0.00000			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	101.71573			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.16207			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	100.62922			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.80225			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.43532				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.42023				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	100.54599				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.20220				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	101.67836				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	101.36333				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	101.38786				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.44799				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	101.50435				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	100.67738				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	96.01815				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2022 Spot Bond					0.00000	102.55286				0.00	0	
<b>Total RED162 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 RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.42534				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	100.41053				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	100.93067				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	102.49999				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.51915				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.50170				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.78589				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	99.97892				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	100.83242				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.24905				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	101.01718				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.47298				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
RW23 On 10/12/2023 Spot Bond			9.04000	100.19760	9.04000	104.91578			0.00	0	
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.32500	95.10110	11.32500	100.17805			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.81000	98.47798	11.81000	98.44711			0.00	0	76,000,00
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>76,000,00</b>
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	<b>76,000,00</b>
RWL26 On 30/06/2026 Spot Bond					0.00000	102.02797			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.81000	99.49695	10.81000	99.46833			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	100.78616			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	101.08445			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			9.10000	103.17366	9.10000	103.14831			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	102.97937			0.00	100,000,000	50,000,00
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
SBS27 On 20/02/2024 Spot Bond			8.61000	104.51053	8.61000	104.48660		1,722,000,000,000.00	0.00	200,000,000	200,000,00
<b>Total SBS27 SPOT</b>								<b>1,722,000,000,000.00</b>		<b>200,000,000</b>	<b>200,000,00</b>
<b>Total For SBS27</b>								<b>1,722,000,000,000.00</b>		<b>200,000,000</b>	<b>200,000,00</b>
SBS3 On 25/05/2026 Spot Bond			9.14500	97.34323	9.14500	97.31918			0.00	0	
<b>Total SBS3 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 SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.43500	105.83179	9.43500	105.80513				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.70000	104.27139	8.70000	104.24687				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.95500	103.30124	8.95500	103.27665				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			10.46500	99.50449	10.46500	99.47692				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>	
SBS42 On 12/11/2025 Spot Bond			8.92500	104.88261	8.92500	104.85731				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.59000	105.28575	9.59000	105.25852				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.94500	103.80415	6.94500	103.78470				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	100.62253				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			8.65500	8.65500	8.65500	104.41319				0.00	0	2,500,000.00
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	102.77030				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.55471				0.00	0	487,900.00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>487,900.00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>487,900.00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.48017				0.00	0	500,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.00624				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	100.99215				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	101.13458				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.39923				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	100.71226				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	101.60353				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.37568				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	99.93523				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.50558				0.00	40,000,000	20,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.40429				0.00	40,000,000	20,000,00
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</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
SBS72 On 02/02/2029 Spot Bond					0.00000	99.96050				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	100.75299				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.78338				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	100.67730				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	100.86943				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			4.55500	322.38076	4.55500	322.32081				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			5.57900	5.57900	5.57900	223.54349				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.01275				0.00	0	300,000,00
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBSS02 On 19/08/2026 Spot Bond					0.00000	99.61003				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>	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.60109				0.00	0	906,943,30
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>906,943,30</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>906,943,30</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	106.14637				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			2,000,000,000,000.00		20,000,000	20,000,00
<b>Total SBT105 SPOT</b>									<b>2,000,000,000,000.00</b>		<b>20,000,000</b>	<b>20,000,00</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 SBT105</b>										2,000,000,000,000.00	20,000,000	20,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	102.15067				0.00	0	
<b>Total SBT106 SPOT</b>										0.00	0	
<b>Total For SBT106</b>										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.86686				0.00	0	
<b>Total SBT107 SPOT</b>										0.00	0	
<b>Total For SBT107</b>										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.37980				0.00	0	
<b>Total SBT108 SPOT</b>										0.00	0	
<b>Total For SBT108</b>										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.23956				0.00	46,090,000,000	130,665,000,000
<b>Total SBT109 SPOT</b>										0.00	46,090,000,000	130,665,000,000
<b>Total For SBT109</b>										0.00	46,090,000,000	130,665,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	100.79634				0.00	0	900,000,000
<b>Total SBT201 SPOT</b>										0.00	0	900,000,000
<b>Total For SBT201</b>										0.00	0	900,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.77237				0.00	0	
<b>Total SBT202 SPOT</b>										0.00	0	
<b>Total For SBT202</b>										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.00500	101.22834	9.00500	101.20399				0.00	0	
<b>Total SBT203 SPOT</b>										0.00	0	
<b>Total For SBT203</b>										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.96237				0.00	0	
<b>Total SBT204 SPOT</b>										0.00	0	
<b>Total For SBT204</b>										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.58522				0.00	0	
<b>Total SBT206 SPOT</b>										0.00	0	
<b>Total For SBT206</b>										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.36570				0.00	400,000,000	200,000,000
<b>Total SBT207 SPOT</b>										0.00	400,000,000	200,000,000
<b>Total For SBT207</b>										0.00	400,000,000	200,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.33220				0.00	0	
<b>Total SBT208 SPOT</b>										0.00	0	
<b>Total For SBT208</b>										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.42211				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.49528				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.63364				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.52000	97.63950	9.52000	97.61483				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.63238				0.00	0	99,500,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>99,500,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>99,500,00</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.31103				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.30723				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.31841				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.32613				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.32233				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.31477				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.32593				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.33367				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.33175				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.32982				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.34095				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			8.84500	102.57891	8.84500	102.55484				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	99.97774				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	102.07371				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.91327				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>	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.93067				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	100.36987				0.00	0	294,366,20
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>294,366,20</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>294,366,20</b>
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.15813				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.16069				0.00	0	
<b>Total SPDA15 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 SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.15834				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.16122				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	102.10694				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.14036				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	101.87177				0.00	0	353,239,20
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>353,239,20</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>353,239,20</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	101.46305				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.51086				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.01090				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.98112				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	100.86771				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.47824				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			5.05000	5.05000	5.05000	160.17176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 21/12/2026 Spot Bond			8.54500	111.22256	8.54500	111.19714				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>	
SSN017 On 28/02/2031 Spot Bond			10.00000	85.15227	10.00000	85.12932				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>	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.59741				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>	
SSN029 On 13/10/2023 Spot Bond					0.00000	101.04893				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>	
SSN040 On 13/10/2023 Spot Bond			8.55000	102.29262	8.55000	102.26909				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>	
SSN041 On 31/01/2038 Spot Bond			5.41000	115.86565	5.41000	115.84156				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.42847				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.65178				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.59910				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN047 On 08/12/2023 Spot Bond			4.68500	4.68500	4.68500	321.90802				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2025 Spot Bond			4.45500	4.45500	4.45500	162.15769				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			5.61000	5.61000	5.61000	113.13094				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			5.16000	5.16000	5.16000	112.21708				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			5.03000	5.03000	5.03000	207.74951				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.02191				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.02161				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	101.57329				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	101.54461				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	112.15328				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	103.53052				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	101.49258				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.06558				0.00	0	
<b>Total SSN078 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 SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.02231				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	101.71537				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	100.48911				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			5.55400	5.55400	5.55400	224.03626				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	100.55972				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.08624				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	101.77000				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.79500	88.92246	10.79500	88.89706				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	101.68545				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			5.01000	207.99234	5.01000	207.95100				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			5.73400	225.23002	5.73400	225.18107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.39796				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.64411				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	101.41536				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	99.98114				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	97.47995				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	97.18400				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	97.72992				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	100.88799				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.15078				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.51138				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 12/12/2022 Spot Bond					0.00000	102.64656				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2025 Spot Bond					0.00000	99.99925				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2027 Spot Bond					0.00000	105.27253				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			4.85065	108.35814	4.85065	108.31598				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.85300	44.06936	4.85300	110.35968				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 30/11/2022 Spot Bond					0.00000	99.98329				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>	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.86894				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>	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.24846				0.00	0	
<b>Total SSN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN179</b>										<b>0.00</b>	<b>0</b>	
SST20: On 08/12/2026 Spot Bond					0.00000	100.32978				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>	
SST20: On 31/08/2027 Spot Bond					0.00000	99.95849				0.00	0	
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
STF001: On 01/03/2027 Spot Bond					0.00000	102.50553				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			9.06000	101.33909	9.06000	101.31442				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10: On 21/08/2024 Spot Bond					0.00000	100.24372				0.00	0	
<b>Total T16A10 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 T16A10</b>									<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.23972			0.00	0	
<b>Total T17A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>									<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.16988			0.00	0	40,000,00
<b>Total T17A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For T17A12</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
T17A13 On 21/02/2024 Spot Bond					0.00000	100.26412			0.00	0	
<b>Total T17A13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>									<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.16349			0.00	0	
<b>Total T17A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>									<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.16136			0.00	0	
<b>Total T17A22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>									<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.16349			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			7.19000	102.01974	7.19000	102.00015			0.00	0	
<b>Total T17A31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>									<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.70000	102.15692	7.70000	102.13595			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	100.15984			0.00	0	
<b>Total T18A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>									<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	33,400,000,00	
<b>Total T18A12 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>33,400,000,00</b>	
<b>Total For T18A12</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>33,400,000,00</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.16465			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>	
T18A22 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		050,000,000,000,000.00	30,500,000,000	48,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total T18A22 SPOT</b>									50,000,000,000,000.00	30,500,000,000	48,500,000,000
<b>Total For T18A22</b>									50,000,000,000,000.00	30,500,000,000	48,500,000,000
T18A32 On 21/08/2027 Spot Bond			100.00000	15.61786	100.00000	15.49102			000,000,000,000,000.00	50,000,000,000	50,000,000,000
<b>Total T18A32 SPOT</b>									10,000,000,000,000.00	50,000,000,000	50,000,000,000
<b>Total For T18A32</b>									10,000,000,000,000.00	50,000,000,000	50,000,000,000
TC001 On 15/02/2025 Spot Bond					0.00000	100.28893			0.00	0	
<b>Total TC001 SPOT</b>									0.00	0	
<b>Total For TC001</b>									0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.36676			0.00	0	
<b>Total TC002 SPOT</b>									0.00	0	
<b>Total For TC002</b>									0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.34909			0.00	0	
<b>Total TFS154 SPOT</b>									0.00	0	
<b>Total For TFS154</b>									0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.11493			0.00	0	
<b>Total TFS156 SPOT</b>									0.00	0	
<b>Total For TFS156</b>									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.44624			0.00	0	
<b>Total TFS157 SPOT</b>									0.00	0	
<b>Total For TFS157</b>									0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.57163			0.00	0	
<b>Total TFS159 SPOT</b>									0.00	0	
<b>Total For TFS159</b>									0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.32580			0.00	0	
<b>Total TFS162 SPOT</b>									0.00	0	
<b>Total For TFS162</b>									0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.95451			0.00	0	
<b>Total TFS164 SPOT</b>									0.00	0	
<b>Total For TFS164</b>									0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.79644			0.00	0	
<b>Total TFS165 SPOT</b>									0.00	0	
<b>Total For TFS165</b>									0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.79188			0.00	0	
<b>Total TFS166 SPOT</b>									0.00	0	
<b>Total For TFS166</b>									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	101.11719				0.00	0	40,000,00
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
TFS168 On 27/09/2026 Spot Bond					0.00000	100.88396				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.87078				0.00	0	90,000,00
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
TFS170 On 30/11/2026 Spot Bond					0.00000	99.71261				0.00	0	250,000,00
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
TFS171 On 22/02/2025 Spot Bond					0.00000	100.17622				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.24510				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>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.16373				0.00	0	117,746,40
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>117,746,40</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>117,746,40</b>
TH16A3 On 21/08/2024 Spot Bond			8.47000	102.33982	8.47000	102.31675				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>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.16480				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>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.16416				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond			5.74000	101.60319	5.74000	101.58757				0.00	0	
<b>Total TH16A9 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 TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.16889				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.33457				0.00	0	390,000,00
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,000,00</b>
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	<b>390,000,00</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	100.17707				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.17556				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.18588				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.18309				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.22169				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.23987				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.22918				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.17310				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.16990				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.16883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.18078				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.17588				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.17524				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.21992				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.21206				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.20717				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 21/05/2023 Spot Bond					0.00000	100.15191				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	100.16893				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>	
TH18B: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			740,000,000,000,000.00	7,400,000,000	8,900,000,000	
<b>Total TH18B2 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>7,400,000,000</b>	<b>8,900,000,000</b>	
<b>Total For TH18B2</b>									<b>10,000,000,000,000.00</b>	<b>7,400,000,000</b>	<b>8,900,000,000</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.18391			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>	
TH18C: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			580,000,000,000,000.00	5,800,000,000	6,700,000,000	
<b>Total TH18C2 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,800,000,000</b>	<b>6,700,000,000</b>	
<b>Total For TH18C2</b>									<b>10,000,000,000,000.00</b>	<b>5,800,000,000</b>	<b>6,700,000,000</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
TH18D On 21/08/2027 Spot Bond					0.00000	100.20525				0.00	0	3,600,000,00
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
TH18D On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			610,000,000,000,000.00	6,100,000,000	6,100,000,00	
<b>Total TH18D2 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,100,000,000</b>	<b>6,100,000,00</b>	
<b>Total For TH18D2</b>									<b>10,000,000,000,000.00</b>	<b>6,100,000,000</b>	<b>6,100,000,00</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.15171				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>	
TH18O On 21/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			520,000,000,000,000.00	15,200,000,000	15,200,000,00	
<b>Total TH18O2 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>15,200,000,000</b>	<b>15,200,000,00</b>	
<b>Total For TH18O2</b>									<b>10,000,000,000,000.00</b>	<b>15,200,000,000</b>	<b>15,200,000,00</b>	
TL25 On 04/09/2024 Spot Bond			8.75000	103.58540	8.75000	103.56090				0.00	0	230,000,00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.66520				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	100.98127				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			9.04000	101.43404	9.04000	101.40941				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.10455				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	102.17286				0.00	0	10,000,000,00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	102.29634				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	100.84478				0.00	0	
<b>Total TL32 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 TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.18000	102.12080	9.18000	102.09548			0.00	0	200,000,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	53.23074	100.00000	53.11163			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.42000	102.82011	9.42000	102.79440			0.00	0	1,732,584,50
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,732,584,50</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>1,732,584,50</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	21.89006	100.00000	21.84188			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			10.88000	92.95046	10.88000	92.92326			0.00	0	21,288,880,10
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>21,288,880,10</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>21,288,880,10</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.86225	100.00000	10.83794			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			11.06000	99.65639	11.06000	99.62724			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.69000	95.45928	11.69000	95.42949		23,146,200,000,000.00	1,980,000,000	1,895,103,10	
<b>Total TN30 SPOT</b>								<b>23,146,200,000,000.00</b>	<b>1,980,000,000</b>	<b>1,895,103,10</b>	
<b>Total For TN30</b>								<b>23,146,200,000,000.00</b>	<b>1,980,000,000</b>	<b>1,895,103,10</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.85640	8.00000	115.83143			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			12.23700	98.17821	12.23700	98.14653			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			12.35000	90.07189	12.35000	90.04223		388,654,500,000,000.00	31,470,000,000	14,000,567,60	
<b>Total TN40 SPOT</b>								<b>388,654,500,000,000.00</b>	<b>31,470,000,000</b>	<b>14,000,567,60</b>	
<b>Total For TN40</b>								<b>388,654,500,000,000.00</b>	<b>31,470,000,000</b>	<b>14,000,567,60</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.50711	10.75000	101.47791			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.50632				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	100.54376				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			6.00000	101.70917	6.00000	102.14301				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	101.57683				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	101.37967				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.34024				0.00	0	197,500,00
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>197,500,00</b>
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	<b>197,500,00</b>
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.42914				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.59000	101.04492	7.59000	103.42247				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.04486				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>	
TRA4A4 On 13/04/2024 Spot Bond			8.55000	102.05222	8.55000	102.02876				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	101.04486				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.60000	101.14445	8.60000	101.12105				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	99.79157				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	101.58645				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	101.53599				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.47875				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	101.85060				0.00	0	59,700,00
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>59,700,00</b>
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	<b>59,700,00</b>
TRA5C On 20/06/2026 Spot Bond					0.00000	101.85060				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	98.74461				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.63242				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	98.15730				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.10085				0.00	0	468,719,45
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>468,719,45</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>468,719,45</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.81177				0.00	0	1,420,000,00
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,420,000,00</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>1,420,000,00</b>
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.34307				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	0.00000				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	99.94568				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	99.94968				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	100.41539				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	100.01814				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	100.01814				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	99.87134				0.00	0	
<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	100.01800				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>	
TWC42 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC429</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.89000	103.65592	10.89000	103.62555				0.00	0	647,100,00

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 UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>647,100,00</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>647,100,00</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.29789				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.26423				0.00	0	600,000,00
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.30356				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.32799				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.33364				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.34267				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.38250				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.39001				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.11129				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.38611				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.31116				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond					0.00000	100.86677				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	100.22125				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.02045				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.02099				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.62214				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>1.65e+017</b>	<b>913,939,666,400</b>	<b>357,370,728,01</b>
<b>Total for SPOT :</b>										<b>1.65e+017</b>	<b>913,939,666,400</b>	<b>357,370,728,01</b>
<b>Total Futures</b>										<b>1.65e+017</b>	<b>913,939,673,107</b>	<b>357,372,075,71</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>135,36</b>
<b>Grand Total:</b>										<b>1.65e+017</b>	<b>913,939,673,107</b>	<b>857,372,211,07</b>