



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 30/11/2022

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			12.29266	75.00789	12.24198	75.24472			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.45481	72.70605	12.40167	72.94905			0.00	0	
ES33 On 03/08/2023 Bond Future			12.61595	74.18676	12.56044	74.43516			0.00	0	
ES33 On 02/11/2023 Bond Future			12.78776	71.90739	12.72985	72.16080			0.00	0	
ES33 On 01/02/2024 Bond Future			12.98887	73.30728	12.92849	73.56499			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			12.51016	73.48022	12.45364	73.79044			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.65662	70.67935	12.59754	70.99724			0.00	0	
ES42 On 03/08/2023 Bond Future			12.79788	72.11925	12.73640	72.44404			0.00	0	
ES42 On 02/11/2023 Bond Future			12.94763	69.32985	12.88364	69.66125			0.00	0	
ES42 On 01/02/2024 Bond Future			13.11397	70.67776	13.04748	71.01497			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			166.13167	166.13167	166.27509	166.27509			0.00	0	6,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/05/2023	Bond Future			169.43747	169.43747	169.58704	169.58704			0.00	0	
I2025	On	03/08/2023	Bond Future			171.14203	171.14203	171.29531	171.29531			0.00	0	
I2025	On	02/11/2023	Bond Future			174.63765	174.63765	174.79403	174.79403			0.00	0	
I2025	On	01/02/2024	Bond Future			176.26057	176.26057	176.41792	176.41792			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,27</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,27</b>
I2029	On	02/02/2023	Bond Future			119.40432	119.40432	119.35367	119.35367			0.00	0	1,35
I2029	On	04/05/2023	Bond Future			120.48606	120.48606	120.43668	120.43668			0.00	0	
I2029	On	03/08/2023	Bond Future			122.93888	122.93888	122.88922	122.88922			0.00	0	
I2029	On	02/11/2023	Bond Future			124.12189	124.12189	124.07092	124.07092			0.00	0	
I2029	On	01/02/2024	Bond Future			126.54428	126.54428	126.49127	126.49127			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			114.39565	114.39565	114.25702	114.25702			1,601,539.10	14	7,37
I2033	On	04/05/2023	Bond Future			115.28621	115.28621	115.14693	115.14693			0.00	0	
I2033	On	03/08/2023	Bond Future			117.63316	117.63316	117.49176	117.49176			0.00	0	
I2033	On	02/11/2023	Bond Future			118.61649	118.61649	118.47186	118.47186			0.00	0	
I2033	On	01/02/2024	Bond Future			120.93146	120.93146	120.78311	120.78311			0.00	0	
<b>Total I2033 Future</b>												<b>1,601,539.10</b>	<b>14</b>	<b>7,31</b>
<b>Total For I2033</b>												<b>1,601,539.10</b>	<b>14</b>	<b>7,31</b>
I2038	On	02/02/2023	Bond Future			125.50165	125.50165	125.82566	125.82566			1,631,521.45	13	4,17
I2038	On	04/05/2023	Bond Future			127.99926	127.99926	128.33221	128.33221			0.00	0	1,58
I2038	On	03/08/2023	Bond Future			128.64229	128.64229	128.98239	128.98239			0.00	0	
I2038	On	02/11/2023	Bond Future			131.26984	131.26984	131.61680	131.61680			0.00	0	
I2038	On	01/02/2024	Bond Future			131.82231	131.82231	132.17427	132.17427			0.00	0	
<b>Total I2038 Future</b>												<b>1,631,521.45</b>	<b>13</b>	<b>5,65</b>
<b>Total For I2038</b>												<b>1,631,521.45</b>	<b>13</b>	<b>5,65</b>
I2046	On	02/02/2023	Bond Future			112.07869	112.07869	112.09272	112.09272			1,008,708.21	9	13,08
I2046	On	04/05/2023	Bond Future			112.27541	112.27541	112.29189	112.29189			0.00	0	4,93
I2046	On	03/08/2023	Bond Future			114.56141	114.56141	114.57870	114.57870			0.00	0	
I2046	On	02/11/2023	Bond Future			114.81431	114.81431	114.83186	114.83186			0.00	0	
I2046	On	01/02/2024	Bond Future			117.05414	117.05414	117.07077	117.07077			0.00	0	
<b>Total I2046 Future</b>												<b>1,008,708.21</b>	<b>9</b>	<b>18,02</b>
<b>Total For I2046</b>												<b>1,008,708.21</b>	<b>9</b>	<b>18,02</b>
I2050	On	02/02/2023	Bond Future			112.22126	112.22126	112.23612	112.23612			673,327.56	6	9,54
I2050	On	04/05/2023	Bond Future			114.45429	114.45429	114.47164	114.47164			0.00	0	3,31
I2050	On	03/08/2023	Bond Future			114.60189	114.60189	114.61977	114.61977			0.00	0	
I2050	On	02/11/2023	Bond Future			116.94271	116.94271	116.96089	116.96089			0.00	0	

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			116.98719	116.98719	117.00414	117.00414			0.00	0	
<b>Total I2050 Future</b>												<b>673,327.56</b>	<b>6</b>	<b>12,90</b>
<b>Total For I2050</b>												<b>673,327.56</b>	<b>6</b>	<b>12,90</b>
R186	On	02/02/2023	Bond Future			8.78183	106.89642	8.76949	106.93757		5.41	24,051,694.50	225	72,43
R186	On	04/05/2023	Bond Future			8.85200	108.99775	8.83792	109.04191		5.42	0.00	0	12,18
R186	On	03/08/2023	Bond Future			8.91333	105.88639	8.89776	105.93216		5.29	0.00	0	
R186	On	02/11/2023	Bond Future			8.97960	108.02553	8.96257	108.07220		4.67	0.00	0	
R186	On	01/02/2024	Bond Future			9.09680	104.80356	9.07842	104.85016		4.48	0.00	0	
<b>Total R186 Future</b>												<b>24,051,694.50</b>	<b>225</b>	<b>84,62</b>
R186	On	02/02/2023	Bond Future	8.32	Call			433.11000	0.43311	338,000	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,945.51000	1.94551	1,891,550	5.07	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			443.34000	0.44334	347,410	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,921.80000	1.92180	1,867,020	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			453.58000	0.45358	357,140	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			1,898.11000	1.89811	1,842,820	5.09	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,581.52000	1.58152	1,528,620	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,575.00000	1.57500	1,566,260	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,548.19000	1.54819	1,495,580	5.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,604.43000	1.60443	1,595,980	5.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,564.67000	1.56467	1,511,910	5.46	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,589.52000	1.58952	1,580,920	5.46	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,002.58000	1.00258	982,500	5.69	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,463.97000	3.46397	3,398,140	5.70	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			995.27000	0.99527	975,210	5.70	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,421.54000	3.42154	3,355,690	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,009.93000	1.00993	989,850	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,442.74000	3.44274	3,376,890	5.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,661.79000	2.66179	2,614,880	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,498.39000	1.49839	1,498,150	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,695.42000	4.69542	4,644,370	5.41	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			795.01000	0.79501	790,630	5.41	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,248.23000	2.24823	2,203,270	4.75	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,736.05000	1.73605	1,737,760	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,643.69000	2.64369	2,596,850	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,507.32000	1.50732	1,507,150	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,679.53000	2.67953	2,632,550	4.88	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,489.11000	1.48911	1,488,800	4.88	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,645.25000	1.64525	1,648,650	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,724.61000	2.72461	2,681,540	4.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			1,662.37000	1.66237	1,665,900	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,741.06000	2.74106	2,697,920	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,653.79000	1.65379	1,657,250	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,757.54000	2.75754	2,714,340	4.75	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>24,051,694.50</b>	<b>225</b>	<b>88,05</b>
R197	On	02/02/2023	Bond Future			329.53321	329.53321	329.60227	329.60227			0.00	0	9;
R197	On	04/05/2023	Bond Future			336.08920	336.08920	336.16604	336.16604			0.00	0	
R197	On	03/08/2023	Bond Future			333.86337	333.86337	333.94208	333.94208			0.00	0	
R197	On	02/11/2023	Bond Future			340.68256	340.68256	340.76280	340.76280			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			245.49965	245.49965	245.53188	245.53188			13,256,981.10	54	5,95
R202	On	04/05/2023	Bond Future			250.38371	250.38371	250.42137	250.42137			0.00	0	
R202	On	03/08/2023	Bond Future			250.66447	250.66447	250.70362	250.70362			0.00	0	
R202	On	02/11/2023	Bond Future			255.78432	255.78432	255.82411	255.82411			0.00	0	
R202	On	01/02/2024	Bond Future			255.83068	255.83068	255.86775	255.86775			0.00	0	
<b>Total R202 Future</b>												<b>13,256,981.10</b>	<b>54</b>	<b>5,95</b>
<b>Total For R202</b>												<b>13,256,981.10</b>	<b>54</b>	<b>5,95</b>
R2030	On	02/02/2023	Bond Future			10.33978	88.71722	10.31838	88.81411		10.33	13,218,865.78	149	95,17
R2030	On	04/05/2023	Bond Future			10.46053	90.46224	10.43762	90.56288		10.98	0.00	0	
R2030	On	03/08/2023	Bond Future			10.58299	88.27605	10.55871	88.37935		10.69	0.00	0	
R2030	On	02/11/2023	Bond Future			10.70315	90.05944	10.67760	90.16476		9.33	0.00	0	
R2030	On	01/02/2024	Bond Future			10.85755	87.79003	10.83076	87.89661		9.17	0.00	0	
<b>Total R2030 Future</b>												<b>13,218,865.78</b>	<b>149</b>	<b>95,17</b>
R2030	On	02/02/2023	Bond Future	8.81	Call			40.55000	0.04055	23,340	9.02	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,220.42000	7.22042	7,300,100	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			80.52000	0.08052	51,910	8.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,119.47000	6.11947	6,187,750	8.98	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			90.23000	0.09023	59,210	8.97	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			3,458.53000	3.45853	3,512,790	9.42	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			559.93000	0.55993	514,640	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			2,995.25000	2.99525	3,046,850	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			2,860.32000	2.86032	2,912,670	9.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			773.01000	0.77301	731,750	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			2,508.47000	2.50847	2,564,100	9.82	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			125.65000	0.12565	86,710	8.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			5,380.97000	5.38097	5,438,920	8.95	0.00	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 02/02/2023 Bond Future	9.66	Call			411.12000	0.41112	368,490	9.42	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,328.64000	2.32864	2,386,500	9.91	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			888.89000	0.88889	849,900	9.93	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,300.07000	2.30007	2,357,970	9.93	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			572.72000	0.57272	527,550	9.60	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			2,961.17000	2.96117	3,012,890	9.60	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			612.30000	0.61230	567,760	9.65	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			445.13000	0.44513	486,020	11.87	0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			4,851.66000	4.85166	4,789,330	12.17	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			330.04000	0.33004	364,600	12.17	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			854.33000	0.85433	814,970	9.90	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,358.01000	2.35801	2,415,540	9.90	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			871.22000	0.87122	832,190	9.91	0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Put			5,932.50000	5.93250	5,998,370	8.97	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			5,603.53000	5.60353	5,534,750	12.48	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			239.51000	0.23951	267,620	12.48	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			4,013.15000	4.01315	3,958,270	11.80	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			473.76000	0.47376	515,770	11.80	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			4,156.39000	4.15639	4,100,390	11.87	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			572.70000	0.57270	565,980	10.89	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			7,042.74000	7.04274	7,136,660	10.89	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,056.13000	1.05613	1,040,630	10.61	0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			4,929.56000	4.92956	5,014,700	10.61	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,172.49000	1.17249	1,154,990	10.63	0.00	0	48
R2030 On 04/05/2023 Bond Future	9.67	Put			4,629.54000	4.62954	4,712,680	10.63	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,326.35000	1.32635	1,305,860	10.65	0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			4,277.70000	4.27770	4,357,850	10.65	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,673.57000	1.67357	1,646,990	10.69	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			3,623.96000	3.62396	3,698,020	10.69	0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,523.81000	2.52381	2,483,460	10.93	0.00	0	48
R2030 On 04/05/2023 Bond Future	10.42	Put			2,601.31000	2.60131	2,661,600	10.93	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,757.28000	2.75728	2,714,350	11.00	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			2,396.08000	2.39608	2,453,790	11.00	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,781.44000	2.78144	2,738,220	11.01	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			2,376.52000	2.37652	2,433,940	11.01	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,805.69000	2.80569	2,762,430	11.01	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			2,357.08000	2.35708	2,414,460	11.01	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,079.08000	3.07908	3,033,640	11.11	0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			2,151.67000	2.15167	2,206,870	11.11	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,051.32000	5.05132	4,986,600	11.74	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/05/2023 Bond Future	11.34	Put			1,194.49000	1.19449	1,230,410	11.74		0.00	0	19
R2030 On 04/05/2023 Bond Future	11.62	Call			5,944.66000	5.94466	5,873,680	12.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			934.56000	0.93456	964,220	12.02		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			7,347.57000	7.34757	7,268,430	12.45		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			644.75000	0.64475	666,250	12.45		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			8,934.89000	8.93489	8,848,920	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			427.99000	0.42799	442,660	12.92		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			9,171.27000	9.17127	9,084,400	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			394.31000	0.39431	408,080	12.92		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			2,841.62000	2.84162	2,979,230	10.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,772.86000	1.77286	1,896,880	11.43		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,090.89000	5.09089	5,111,230	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,761.08000	1.76108	1,884,720	11.44		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,674.82000	2.67482	2,708,270	10.62		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			3,353.76000	3.35376	3,490,510	10.62		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,229.20000	3.22920	3,263,510	10.81		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Put			763.43000	0.76343	825,530	12.53		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			9,860.49000	9.86049	9,786,730	12.53		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			602.63000	0.60263	632,170	12.53		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			5,033.61000	5.03361	5,054,720	11.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,784.96000	1.78496	1,909,370	11.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,062.10000	5.06210	5,082,820	11.43		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			8,901.41000	8.90141	8,860,210	12.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,377.45000	3.37745	3,428,670	9.37		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,874.34000	2.87434	3,030,880	9.37		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,401.05000	3.40105	3,452,000	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,857.00000	2.85700	3,013,270	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,424.72000	3.42472	3,475,050	9.38		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,839.75000	2.83975	2,995,400	9.38		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,508.57000	2.50857	2,700,240	9.65		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,572.65000	4.57265	4,658,090	9.63		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,535.57000	2.53557	2,727,590	9.63		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,597.76000	4.59776	4,682,840	9.64		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,522.04000	2.52204	2,713,700	9.64		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,622.92000	4.62292	4,708,010	9.65		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>13,218,865.78</b>	<b>149</b>	<b>115,12</b>
R2032 On 02/02/2023 Bond Future			10.88813	87.88570	10.86184	88.02040		12.35		21,707,767.90	247	113,60
R2032 On 04/05/2023 Bond Future			11.01075	85.45301	10.98295	85.59211		14.06		40,162,914.70	470	65,98

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2023			11.13053	87.17353	11.10138	87.31598		13.05	0.00	0	2,60
R2032	On	02/11/2023			11.25732	84.77478	11.22684	84.92011		11.92	0.00	0	
R2032	On	01/02/2024			11.40910	86.40712	11.37737	86.55444		11.17	0.00	0	
<b>Total R2032 Future</b>											<b>61,870,682.60</b>	<b>717</b>	<b>182,15</b>
R2032	On	02/02/2023	9.31	Call			37.23000	0.03723	22,690	10.39	0.00	0	4
R2032	On	02/02/2023	9.31	Put			8,513.30000	8.51330	8,633,460	10.39	0.00	0	
R2032	On	02/02/2023	9.47	Call			64.33000	0.06433	42,320	10.44	0.00	0	50
R2032	On	02/02/2023	9.47	Put			7,616.65000	7.61665	7,729,340	10.44	0.00	0	
R2032	On	02/02/2023	9.92	Call			242.60000	0.24260	203,690	10.82	0.00	0	7
R2032	On	02/02/2023	10.22	Put			3,910.55000	3.91055	3,999,460	11.32	0.00	0	
R2032	On	02/02/2023	10.30	Call			642.58000	0.64258	594,910	11.47	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			3,589.94000	3.58994	3,676,970	11.47	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,249.54000	3.24954	3,335,810	11.64	0.00	0	
R2032	On	02/02/2023	10.40	Call			800.14000	0.80014	751,540	11.66	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,213.16000	3.21316	3,299,260	11.66	0.00	0	
R2032	On	02/02/2023	10.16	Call			458.98000	0.45898	416,050	11.22	0.00	0	
R2032	On	02/02/2023	10.16	Put			4,161.66000	4.16166	4,253,430	11.22	0.00	0	4
R2032	On	02/02/2023	10.22	Call			532.62000	0.53262	486,830	11.32	0.00	0	50
R2032	On	02/02/2023	10.67	Put			2,337.82000	2.33782	2,419,790	12.19	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,775.44000	3.77544	3,696,210	13.71	0.00	0	
R2032	On	02/02/2023	11.45	Put			828.41000	0.82841	883,880	13.71	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			766.77000	0.76677	718,400	11.62	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,286.31000	3.28631	3,372,640	11.62	0.00	0	
R2032	On	02/02/2023	10.39	Call			783.28000	0.78328	734,850	11.64	0.00	0	
R2032	On	02/02/2023	11.69	Put			586.51000	0.58651	632,830	14.16	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,297.43000	5.29743	5,202,460	14.42	0.00	0	
R2032	On	02/02/2023	11.84	Put			470.81000	0.47081	510,540	14.42	0.00	0	50
R2032	On	02/02/2023	10.50	Call			980.27000	0.98027	931,770	11.85	0.00	0	
R2032	On	02/02/2023	10.50	Put			2,863.21000	2.86321	2,949,410	11.85	0.00	0	4
R2032	On	02/02/2023	10.67	Call			1,346.31000	1.34631	1,293,580	12.19	0.00	0	7
R2032	On	02/02/2023	9.92	Put			5,260.06000	5.26006	5,355,850	10.82	0.00	0	
R2032	On	02/02/2023	12.75	Call			9,110.65000	9.11065	8,991,980	15.97	0.00	0	
R2032	On	02/02/2023	12.75	Put			116.88000	0.11688	132,910	15.97	0.00	0	7
R2032	On	02/02/2023	11.50	Call			3,962.80000	3.96280	3,881,490	13.81	0.00	0	
R2032	On	02/02/2023	11.50	Put			771.54000	0.77154	824,930	13.81	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,697.07000	4.69707	4,608,690	14.16	0.00	0	
R2032	On	04/05/2023	10.62	Call			2,240.14000	2.24014	2,183,140	13.68	0.00	0	40
R2032	On	04/05/2023	10.62	Put			4,084.12000	4.08412	4,166,220	13.68	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,831.61000	2.83161	2,764,370	13.93	0.00	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
R2032	On	04/05/2023	Bond Future	10.87	Put		3,399.86000	3.39986	3,471,720	13.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,857.01000	2.85701	2,789,170	13.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,374.75000	3.37475	3,446,010	13.94	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,882.51000	2.88251	2,814,090	13.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,349.78000	3.34978	3,420,460	13.95	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,232.59000	4.23259	4,148,580	14.49	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,322.86000	2.32286	2,377,950	14.49	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,556.49000	11.55649	11,428,620	16.49	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		390.55000	0.39055	401,780	16.49	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put		2,398.89000	2.39889	2,564,160	13.84	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,383.68000	2.38368	2,548,230	13.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,984.80000	5.98480	6,000,580	13.99	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,193.97000	2.19397	2,352,200	13.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,510.40000	5.51040	5,533,690	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,414.18000	2.41418	2,579,920	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,541.66000	5.54166	5,564,480	13.84	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,572.97000	5.57297	5,595,070	13.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,730.01000	3.73001	3,779,160	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,762.67000	3.76267	3,957,150	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,755.42000	3.75542	3,804,230	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,740.34000	3.74034	3,934,480	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,781.23000	3.78123	3,829,710	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,718.44000	3.71844	3,912,250	11.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,171.71000	3.17171	3,382,410	11.70	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,275.37000	5.27537	5,339,190	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,205.46000	3.20546	3,416,600	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,303.24000	5.30324	5,367,020	11.69	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,188.36000	3.18836	3,399,460	11.69	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,331.53000	5.33153	5,394,910	11.70	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>61,870,682.60</b>	<b>717</b>	<b>217,50</b>
R2035	On	02/02/2023	Bond Future			11.30983	88.09492	11.25277	88.42393	14.90	9,120,995,637.12	103,536	150,5
R2035	On	04/05/2023	Bond Future			11.42962	85.32304	11.37000	85.66025	16.16	8,872,742,929.60	103,990	103,5
R2035	On	03/08/2023	Bond Future			11.54830	87.04075	11.48617	87.38533	15.24	0.00	0	
R2035	On	02/11/2023	Bond Future			11.67581	84.29469	11.61114	84.64621	14.30	0.00	0	
R2035	On	01/02/2024	Bond Future			11.82878	85.91810	11.76148	86.27563	13.30	0.00	0	
<b>Total R2035 Future</b>											<b>17,993,738,566.72</b>	<b>207,526</b>	<b>254,04</b>
R2035	On	02/02/2023	Bond Future	9.81	Call		106.16000	0.10616	85,420	13.67	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		9,066.28000	9.06628	9,374,550	13.67	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	9.85	Call			118.70000	0.11870	95,900	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,812.86000	8.81286	9,119,070	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			132.48000	0.13248	107,460	13.67		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			4,447.10000	4.44710	4,676,240	14.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,482.81000	3.48281	3,678,070	14.35		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			371.59000	0.37159	314,170	13.71		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			6,145.07000	6.14507	6,416,660	13.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			733.92000	0.73392	639,540	14.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,631.05000	4.63105	4,865,680	14.03		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			796.00000	0.79600	696,130	14.07		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			2,806.92000	2.80692	2,972,980	14.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			828.34000	0.82834	725,690	14.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,356.79000	4.35679	4,583,150	14.09		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,206.28000	1.20628	1,074,030	14.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,521.33000	3.52133	3,718,090	14.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,227.81000	1.22781	1,094,060	14.35		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			131.77000	0.13177	140,160	17.91		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			1,249.56000	1.24956	1,114,190	14.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,444.57000	3.44457	3,638,210	14.37		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,655.71000	1.65571	1,494,240	14.60		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			2,839.80000	2.83980	3,007,340	14.60		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,681.78000	1.68178	1,518,830	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,561.72000	8.56172	8,865,710	13.67		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			4,743.09000	4.74309	4,475,840	15.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			898.86000	0.89886	960,620	15.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,909.90000	4.90990	4,639,530	16.04		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			849.68000	0.84968	908,320	16.04		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,493.87000	10.49387	10,173,250	17.91		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,645.01000	1.64501	1,598,170	15.39		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			6,177.86000	6.17786	6,468,230	15.39		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,080.06000	3.08006	3,006,040	16.11		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,994.57000	3.99457	4,257,760	16.11		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			661.08000	0.66108	617,700	15.05		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,945.35000	9.94535	10,239,180	15.05		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,335.87000	1.33587	1,286,550	15.22		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,977.73000	6.97773	7,265,620	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			10,288.63000	10.28863	10,058,990	18.85		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			854.61000	0.85461	962,180	18.85		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,969.34000	2.96934	2,897,600	16.05		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,114.67000	4.11467	4,380,140	16.05		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 04/05/2023 Bond Future	11.20	Call			3,052.19000	3.05219	2,978,800	16.09		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,024.32000	4.02432	4,288,140	16.09		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,108.05000	3.10805	3,033,410	16.12		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,964.99000	3.96499	4,227,560	16.12		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,394.63000	7.39463	7,217,090	17.86		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,521.74000	1.52174	1,681,410	17.86		0.00	0	38
R2035 On 03/08/2023 Bond Future	11.99	Put			3,165.97000	3.16597	3,349,660	15.82		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,936.90000	5.93690	5,775,320	15.83		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,146.64000	3.14664	3,329,640	15.83		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,869.55000	5.86955	5,709,370	15.81		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,185.40000	3.18540	3,369,800	15.81		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,903.20000	5.90320	5,742,310	15.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,936.48000	3.93648	3,962,770	14.22		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,987.82000	4.98782	5,365,630	14.22		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,963.34000	3.96334	3,989,630	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,959.21000	4.95921	5,337,020	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,909.70000	3.90970	3,936,010	14.21		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,016.55000	5.01655	5,394,380	14.21		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,929.46000	3.92946	4,167,880	13.71		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,149.32000	6.14932	6,029,550	13.72		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,909.58000	3.90958	4,147,340	13.72		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,180.78000	6.18078	6,060,350	13.73		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,889.81000	3.88981	4,126,910	13.73		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			6,117.91000	6.11791	5,998,800	13.71		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>17,993,738,566.72</b>	<b>207,526</b>	<b>262,51</b>
R2037 On 02/02/2023 Bond Future			11.48884	79.60185	11.43674	79.90544		16.87		20,378,073.60	256	135,76
R2037 On 04/05/2023 Bond Future			11.61089	81.16781	11.55651	81.47906		17.40		0.00	0	
R2037 On 03/08/2023 Bond Future			11.73429	78.54422	11.67768	78.86221		17.31		0.00	0	
R2037 On 02/11/2023 Bond Future			11.85338	80.13098	11.79461	80.45543		15.49		0.00	0	
R2037 On 01/02/2024 Bond Future			11.99513	77.41924	11.93413	77.74921		15.22		0.00	0	
<b>Total R2037 Future</b>										<b>20,378,073.60</b>	<b>256</b>	<b>135,76</b>
R2037 On 02/02/2023 Bond Future	11.03	Call			1,201.85000	1.20185	1,078,690	16.11		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,631.81000	3.63181	3,812,240	16.11		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			1,223.37000	1.22337	1,098,830	16.12		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,592.29000	3.59229	3,771,340	16.12		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			1,245.00000	1.24500	1,119,080	16.14		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,552.95000	3.55295	3,730,620	16.14		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			1,357.02000	1.35702	1,224,170	16.22		0.00	0	51

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	11.10	Put			3,361.10000	3.36110	3,531,840	16.22		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			4,162.60000	4.16260	3,926,560	17.71		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,134.31000	1.13431	1,201,860	17.71		0.00	0	51
R2037 On 04/05/2023 Bond Future	11.31	Call			2,902.09000	2.90209	2,846,000	17.13		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			4,335.84000	4.33584	4,591,000	17.13		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			2,026.76000	2.02676	1,978,110	16.67		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			5,623.48000	5.62348	5,886,080	16.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,856.80000	4.85680	4,761,750	18.07		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,699.79000	2.69979	2,915,990	18.07		0.00	0	70
R2037 On 04/05/2023 Bond Future	11.03	Call			2,205.50000	2.20550	2,153,680	16.76		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			5,314.31000	5.31431	5,573,740	16.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,875.16000	2.87516	2,819,190	17.12		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			4,367.87000	4.36787	4,623,150	17.12		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,822.08000	11.82208	11,560,210	20.41		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			669.77000	0.66977	719,150	20.41		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.32	Call			2,929.36000	2.92936	2,872,720	17.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,304.21000	4.30421	4,558,820	17.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,317.54000	4.31754	4,234,940	17.83		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			3,049.82000	3.04982	3,278,470	17.83		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,315.44000	3.31544	3,491,920	17.83		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,791.28000	5.79128	5,651,080	17.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,356.09000	3.35609	3,533,880	17.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,824.54000	5.82454	5,683,690	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,335.58000	3.33558	3,512,720	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			5,858.11000	5.85811	5,716,600	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,961.72000	3.96172	3,995,340	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,220.06000	5.22006	5,578,130	15.31		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,907.78000	3.90778	3,941,970	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,279.60000	5.27960	5,638,240	15.29		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,934.71000	3.93471	3,968,610	15.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,249.76000	5.24976	5,608,110	15.30		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,100.15000	4.10015	4,324,460	15.56		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,184.73000	6.18473	6,078,790	15.57		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,079.34000	4.07934	4,303,370	15.57		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			6,121.77000	6.12177	6,017,050	15.55		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,120.73000	4.12073	4,345,980	15.55		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			6,153.39000	6.15339	6,047,730	15.56		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,76</b>
<b>Total For R2037</b>										<b>20,378,073.60</b>	<b>256</b>	<b>139,52</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			11.58126	81.17582	11.52392	81.53529		17.91	18,102,207.86	223	125,87
R2040 On 04/05/2023 Bond Future			11.69982	82.77282	11.64007	83.14103		18.48	0.00	0	36
R2040 On 03/08/2023 Bond Future			11.81952	79.93116	11.75738	80.30731		18.44	0.00	0	
R2040 On 02/11/2023 Bond Future			11.93464	81.54591	11.87019	81.92969		16.56	0.00	0	
R2040 On 01/02/2024 Bond Future			12.07098	78.61099	12.00413	79.00138		16.33	0.00	0	
<b>Total R2040 Future</b>									<b>18,102,207.86</b>	<b>223</b>	<b>126,12</b>
R2040 On 02/02/2023 Bond Future	10.18	Call			161.42000	0.16142	131,330	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,351.92000	9.35192	9,681,300	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			174.81000	0.17481	142,680	16.42	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			9,143.04000	9.14304	9,470,380	16.42	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			901.40000	0.90140	822,090	16.96	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			4,628.56000	4.62856	4,904,870	17.00	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,241.48000	1.24148	1,143,690	17.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,978.33000	3.97833	4,240,010	17.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,263.72000	1.26372	1,164,920	17.23	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,934.36000	3.93436	4,195,030	17.23	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,890.73000	3.89073	4,150,490	17.25	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			1,450.44000	1.45044	1,343,860	17.36	0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			3,594.35000	3.59435	3,847,240	17.36	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,503.98000	4.50398	4,280,690	18.98	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,179.39000	1.17939	1,315,570	18.98	0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			956.28000	0.95628	873,120	17.00	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			4,776.23000	4.77623	5,056,390	16.96	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,247.75000	5.24775	5,004,020	19.31	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			931.89000	0.93189	1,047,630	19.31	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,382.28000	5.38228	5,135,090	19.36	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			893.57000	0.89357	1,005,850	19.36	0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			1,286.21000	1.28621	1,186,500	17.25	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			2,212.80000	2.21280	2,095,430	17.52	0.00	0	66
R2040 On 04/05/2023 Bond Future	11.03	Put			6,127.82000	6.12782	6,378,660	17.52	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			798.76000	0.79876	745,940	17.20	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.17	Put			10,750.53000	10.75053	11,065,920	17.20	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,283.28000	3.28328	3,128,560	18.01	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,598.99000	4.59899	4,812,480	18.01	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,573.86000	1.57386	1,482,340	17.22	0.00	0	46
R2040 On 04/05/2023 Bond Future	10.73	Put			7,522.87000	7.52287	7,799,560	17.22	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,961.76000	1.96176	1,854,150	17.40	0.00	0	36
R2040 On 04/05/2023 Bond Future	10.92	Put			6,613.96000	6.61396	6,874,560	17.40	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,262.79000	8.26279	8,000,770	20.16	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	12.78	Put			1,669.18000	1.66918	1,775,370	20.16		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,223.97000	3.22397	3,071,180	17.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,666.69000	4.66669	4,882,110	17.99		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,253.67000	3.25367	3,099,910	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,632.84000	4.63284	4,847,290	18.00		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			11,080.74000	11.08074	10,782,770	21.22		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,003.09000	1.00309	1,073,330	21.22		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,434.36000	3.43436	3,274,840	18.08		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			4,433.89000	4.43389	4,642,580	18.08		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,375.34000	5.37534	5,165,830	18.96		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			2,901.14000	2.90114	3,059,840	18.96		0.00	0	68
R2040 On 03/08/2023 Bond Future	12.23	Put			3,519.25000	3.51925	3,812,490	19.13		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,240.34000	6.24034	6,158,940	19.10		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,562.54000	3.56254	3,857,290	19.10		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,276.07000	6.27607	6,194,040	19.12		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,540.71000	3.54071	3,834,830	19.12		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,312.11000	6.31211	6,229,200	19.13		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,295.00000	4.29500	4,234,390	16.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,935.87000	5.93587	6,259,040	16.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,237.57000	4.23757	4,177,760	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,001.98000	6.00198	6,325,950	16.38		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,266.40000	4.26640	4,205,880	16.39		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,969.00000	5.96900	6,292,260	16.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,583.55000	4.58355	4,878,420	16.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,548.30000	6.54830	6,452,030	16.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,560.57000	4.56057	4,854,690	16.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,481.92000	6.48192	6,386,470	16.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,606.99000	4.60699	4,901,930	16.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,514.91000	6.51491	6,419,390	16.72		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>18,102,207.86</b>	<b>223</b>	<b>132,46</b>
R2044 On 02/02/2023 Bond Future			11.51962	78.41532	11.45175	78.85308		18.98		5,645,903.04	72	81,12
R2044 On 04/05/2023 Bond Future			11.62905	79.95802	11.55847	80.40603		19.60		0.00	0	
R2044 On 03/08/2023 Bond Future			11.73909	77.18482	11.66579	77.64243		19.58		0.00	0	
R2044 On 02/11/2023 Bond Future			11.84442	78.74416	11.76850	79.21100		17.51		0.00	0	
R2044 On 01/02/2024 Bond Future			11.96908	75.88038	11.89039	76.35550		17.28		0.00	0	
<b>Total R2044 Future</b>										<b>5,645,903.04</b>	<b>72</b>	<b>81,12</b>
R2044 On 02/02/2023 Bond Future	10.30	Call			261.57000	0.26157	211,490	17.39		0.00	0	2,84
R2044 On 02/02/2023 Bond Future	10.30	Put			8,354.66000	8.35466	8,742,340	17.39		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	10.75	Call			753.62000	0.75362	640,670	17.73		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,528.73000	5.52873	5,853,540	17.73		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			1,230.85000	1.23085	1,072,430	18.07		0.00	0	2,84
R2044 On 02/02/2023 Bond Future	11.15	Put			3,596.20000	3.59620	3,845,450	18.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,626.22000	1.62622	1,435,750	18.35		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			3,555.23000	3.55523	3,802,520	18.35		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			1,724.53000	1.72453	1,864,610	19.47		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			4,233.88000	4.23388	3,914,240	19.77		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,416.25000	1.41625	1,534,370	19.77		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,573.26000	1.57326	1,386,830	18.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,637.38000	3.63738	3,888,710	18.31		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,599.68000	1.59968	1,411,170	18.33		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Put			4,251.25000	4.25125	4,530,590	18.07		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,662.30000	4.66230	4,329,450	19.97		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,239.13000	1.23913	1,344,040	19.97		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.20	Call			1,735.17000	1.73517	1,536,600	18.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			3,395.10000	3.39510	3,634,290	18.41		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			3,618.34000	3.61834	3,320,660	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,528.85000	3.52885	3,413,150	19.46		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,485.42000	4.48542	4,817,730	19.46		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,560.32000	3.56032	3,443,900	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,451.85000	4.45185	4,783,440	19.47		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,592.12000	3.59212	3,474,770	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,418.70000	4.41870	4,749,360	19.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,674.86000	4.67486	4,529,040	20.02		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,469.00000	3.46900	3,771,190	20.02		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,602.07000	5.60207	5,428,520	20.45		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,868.39000	2.86839	3,142,850	20.45		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.25	Call			6,581.24000	6.58124	6,379,860	20.88		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,370.04000	2.37004	2,616,670	20.88		0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			3,590.15000	3.59015	3,823,870	20.21		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,575.38000	6.57538	6,353,310	20.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,633.97000	3.63397	3,869,510	20.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,612.29000	6.61229	6,389,320	20.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,612.11000	3.61211	3,846,750	20.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,649.02000	6.64902	6,425,130	20.21		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,755.28000	4.75528	4,461,860	17.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,998.45000	5.99845	6,171,870	17.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,694.79000	4.69479	4,402,310	17.28		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,065.05000	6.06505	6,239,410	17.28		0.00	0	

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	11.56	Call			4,724.99000	4.72499	4,432,190	17.29		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,031.66000	6.03166	6,205,700	17.29		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,793.00000	4.79300	4,828,750	17.62		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,132.43000	7.13243	6,692,470	17.63		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,769.72000	4.76972	4,804,880	17.63		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,063.77000	7.06377	6,624,990	17.61		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,816.40000	4.81640	4,852,740	17.61		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,098.08000	7.09808	6,658,710	17.62		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>5,645,903.04</b>	<b>72</b>	<b>105,53</b>
R2048 On 02/02/2023 Bond Future			11.39858	82.06349	11.34072	82.45047		18.66		0.00	0	247,51
R2048 On 04/05/2023 Bond Future			11.49963	79.21731	11.43946	79.61356		20.36		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.60171	80.77457	11.53927	81.17929		19.28		0.00	0	
R2048 On 02/11/2023 Bond Future			11.70077	77.98475	11.63612	78.39759		18.21		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			11.81555	79.52334	11.74860	79.94347		17.00		0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>271,52</b>
R2048 On 02/02/2023 Bond Future	10.40	Call			430.46000	0.43046	379,150	17.30		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	10.40	Put			7,221.14000	7.22114	7,556,810	17.30		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			1,504.26000	1.50426	1,399,410	18.20		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			3,852.43000	3.85243	4,134,560	18.20		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,666.97000	1.66697	1,553,740	18.31		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,592.85000	3.59285	3,866,600	18.31		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,952.06000	3.95206	3,742,780	19.54		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,602.06000	1.60206	1,779,760	19.54		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,695.00000	1.69500	1,580,330	18.33		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,550.86000	3.55086	3,823,170	18.33		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,723.43000	1.72343	1,607,310	18.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,509.39000	3.50939	3,780,250	18.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,780.80000	1.78080	1,661,920	18.38		0.00	0	3,82
R2048 On 02/02/2023 Bond Future	11.10	Put			3,427.26000	3.42726	3,695,360	18.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,862.67000	3.86267	3,688,060	20.11		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,458.38000	4.45838	4,680,020	20.11		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,795.56000	3.79556	3,623,030	20.08		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,525.54000	4.52554	4,749,260	20.08		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,828.94000	3.82894	3,655,380	20.10		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,491.74000	4.49174	4,714,430	20.10		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,053.69000	7.05369	6,962,150	20.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,487.87000	3.48787	3,801,050	20.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,977.12000	6.97712	6,887,010	20.16		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/08/2023 Bond Future	12.09	Put			3,531.33000	3.53133	3,845,940	20.16		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,015.25000	7.01525	6,924,680	20.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,509.40000	3.50940	3,823,550	20.18		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,835.23000	4.83523	4,738,060	17.90		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,782.80000	5.78280	6,098,470	17.90		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,771.33000	4.77133	4,675,800	17.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,850.19000	5.85019	6,167,500	17.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,803.23000	4.80323	4,706,890	17.89		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,816.40000	5.81640	6,132,900	17.89		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,110.63000	7.11063	7,033,260	17.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,591.67000	4.59167	4,934,430	17.50		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,039.37000	7.03937	6,963,350	17.48		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,639.47000	4.63947	4,983,580	17.48		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			7,074.98000	7.07498	6,998,120	17.49		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,615.51000	4.61551	4,958,780	17.49		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>0.00</b>	<b>0</b>	<b>279,16</b>
R209 On 02/02/2023 Bond Future			11.31173	68.00373	11.25940	68.26856		16.92		0.00	0	25,76
R209 On 04/05/2023 Bond Future			11.42087	66.18873	11.36639	66.46014		18.29		0.00	0	2,5
R209 On 03/08/2023 Bond Future			11.52671	67.52137	11.47020	67.79863		17.29		0.00	0	
R209 On 02/11/2023 Bond Future			11.63689	65.73409	11.57832	66.01697		16.19		0.00	0	
R209 On 01/02/2024 Bond Future			11.76477	66.99988	11.70415	67.28762		15.11		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>28,27</b>
R209 On 02/02/2023 Bond Future	10.78	Call			904.39000	0.90439	805,310	16.15		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			3,401.49000	3.40149	3,567,240	16.15		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			921.52000	0.92152	821,230	16.16		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			3,365.19000	3.36519	3,529,730	16.16		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			938.75000	0.93875	837,240	16.18		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,329.06000	3.32906	3,492,380	16.18		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			2,451.19000	2.45119	2,400,740	18.07		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			3,801.11000	3.80111	4,022,070	18.07		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			2,474.63000	2.47463	2,423,680	18.08		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			3,773.19000	3.77319	3,993,650	18.08		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,619.58000	6.61958	6,476,780	20.28		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,281.61000	1.28161	1,410,220	20.28		0.00	0	8,50
R209 On 04/05/2023 Bond Future	10.00	Call			710.36000	0.71036	668,020	17.03		0.00	0	1,00
R209 On 04/05/2023 Bond Future	10.00	Put			8,060.24000	8.06024	8,289,310	17.03		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			2,223.72000	2.22372	2,177,750	17.92		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			4,090.35000	4.09035	4,315,790	17.92		0.00	0	6,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future	11.09	Call		2,427.86000	2.42786	2,377,900	18.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,829.21000	3.82921	4,050,660	18.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,058.95000	5.05895	4,932,540	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,849.66000	2.84966	3,000,510	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,088.11000	5.08811	4,961,120	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,831.93000	2.83193	2,982,200	17.88	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,117.53000	5.11753	4,989,970	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,814.52000	2.81452	2,964,220	17.89	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,340.11000	3.34011	3,368,360	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,558.55000	4.55855	4,869,680	16.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,363.64000	3.36364	3,391,610	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,532.41000	4.53241	4,843,260	16.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,386.99000	3.38699	3,414,930	16.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,506.14000	4.50614	4,816,960	16.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,395.13000	5.39513	5,301,310	15.50	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,456.13000	3.45613	3,650,050	15.50	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,422.80000	5.42280	5,328,440	15.52	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,438.16000	3.43816	3,631,540	15.52	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,450.80000	5.45080	5,355,610	15.53	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,420.58000	3.42058	3,613,130	15.53	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,75</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>44,02</b>
R210	On	02/02/2023	Bond Future			223.41560	223.41560	223.45995	223.45995		0.00	0	37
R210	On	04/05/2023	Bond Future			224.77851	224.77851	224.82813	224.82813		0.00	0	
R210	On	03/08/2023	Bond Future			229.35478	229.35478	229.40656	229.40656		0.00	0	
R210	On	02/11/2023	Bond Future			230.87581	230.87581	230.92807	230.92807		0.00	0	
R210	On	01/02/2024	Bond Future			235.38082	235.38082	235.43205	235.43205		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			10.71485	83.36583	10.69377	83.46313	11.49	0.00	0	39,55
R213	On	04/05/2023	Bond Future			10.83245	81.45238	10.81005	81.55327	13.00	0.00	0	
R213	On	03/08/2023	Bond Future			10.94893	83.09204	10.92537	83.19549	12.12	0.00	0	
R213	On	02/11/2023	Bond Future			11.07725	81.21786	11.05258	81.32336	10.93	0.00	0	
R213	On	01/02/2024	Bond Future			11.23706	82.78286	11.21133	82.88966	10.27	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>39,55</b>
R213	On	02/02/2023	Bond Future	9.16	Call		35.98000	0.03598	20,450	9.73	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,536.29000	7.53629	7,618,060	9.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		424.70000	0.42470	349,940	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,663.85000	3.66385	3,686,390	10.18	0.00	0	47

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	10.21	Call		675.21000	0.67521	586,520	10.48		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,916.86000	2.91686	2,924,780	10.49		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		704.67000	0.70467	614,730	10.51		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,883.82000	2.88382	2,891,180	10.51		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		902.77000	0.90277	807,230	10.73		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,510.93000	2.51093	2,512,690	10.73		0.00	0	41
R213	On	02/02/2023	Bond Future	10.21	Put		2,950.02000	2.95002	2,958,630	10.48		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,052.29000	1.05229	954,110	10.88		0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		2,282.57000	2.28257	2,281,690	10.88		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,776.74000	6.77674	6,678,850	14.17		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		187.85000	0.18785	187,260	14.17		0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		689.90000	0.68990	600,520	10.49		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,551.07000	2.55107	2,553,450	12.99		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,867.60000	2.86760	2,970,870	12.99		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,573.68000	2.57368	2,576,200	13.00		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,844.92000	2.84492	2,948,330	13.00		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,528.37000	2.52837	2,530,800	12.98		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		2,890.21000	2.89021	2,993,530	12.98		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,090.64000	2.09064	2,165,530	12.70		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		5,057.38000	5.05738	5,028,560	12.71		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,077.15000	2.07715	2,151,780	12.71		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		5,086.08000	5.08608	5,057,000	12.73		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,063.99000	2.06399	2,138,360	12.73		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		5,028.97000	5.02897	5,000,410	12.70		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,404.62000	3.40462	3,498,900	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,159.35000	3.15935	3,359,130	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,428.10000	3.42810	3,522,420	11.04		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,140.21000	3.14021	3,340,030	11.04		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,451.66000	3.45166	3,546,010	11.05		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,121.18000	3.12118	3,321,030	11.05		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,769.50000	2.76950	2,861,980	10.66		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,796.77000	4.79677	4,782,580	10.65		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,798.67000	2.79867	2,891,280	10.65		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,822.55000	4.82255	4,808,130	10.66		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,784.22000	2.78422	2,876,600	10.66		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,848.03000	4.84803	4,833,710	10.66		0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,28</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>42,84</b>
R214	On	02/02/2023	Bond Future			11.42321	65.56287	11.36561	65.86944	18.58		3,933,772.20	60	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			11.52262	63.55325	11.46283	63.86717		20.20		0.00	0	
R214	On	03/08/2023			11.62005	64.83268	11.55814	65.15333		19.14		0.00	0	
R214	On	02/11/2023			11.72336	62.84338	11.65932	63.17049		18.08		0.00	0	
R214	On	01/02/2024			11.84542	64.05372	11.77917	64.38658		16.91		0.00	0	
<b>Total R214 Future</b>											<b>3,933,772.20</b>	<b>60</b>	<b>71,03</b>	
R214	On	02/02/2023	10.30	Call			260.46000	0.26046	220,600	17.09		0.00	0	3,54
R214	On	02/02/2023	10.30	Put			6,377.97000	6.37797	6,644,680	17.09		0.00	0	
R214	On	02/02/2023	11.00	Call			1,153.35000	1.15335	1,070,220	18.11		0.00	0	3,54
R214	On	02/02/2023	11.00	Put			3,154.84000	3.15484	3,378,280	18.11		0.00	0	
R214	On	02/02/2023	11.07	Call			1,300.97000	1.30097	1,210,440	18.24		0.00	0	
R214	On	02/02/2023	11.09	Put			2,844.88000	2.84488	3,058,750	18.28		0.00	0	
R214	On	02/02/2023	11.10	Call			1,367.49000	1.36749	1,273,760	18.30		0.00	0	
R214	On	02/02/2023	11.10	Put			2,811.85000	2.81185	3,024,690	18.30		0.00	0	
R214	On	02/02/2023	11.07	Put			2,911.69000	2.91169	3,127,730	18.24		0.00	0	
R214	On	02/02/2023	11.80	Call			3,412.29000	3.41229	3,234,950	19.65		0.00	0	
R214	On	02/02/2023	11.80	Put			1,156.57000	1.15657	1,285,800	19.65		0.00	0	
R214	On	02/02/2023	11.08	Call			1,323.00000	1.32300	1,231,340	18.26		0.00	0	
R214	On	02/02/2023	11.08	Put			2,878.20000	2.87820	3,093,110	18.26		0.00	0	
R214	On	02/02/2023	11.09	Call			1,345.14000	1.34514	1,252,440	18.28		0.00	0	
R214	On	04/05/2023	11.36	Call			3,048.55000	3.04855	2,907,300	19.97		0.00	0	
R214	On	04/05/2023	11.36	Put			3,594.22000	3.59422	3,766,890	19.97		0.00	0	
R214	On	04/05/2023	11.37	Call			3,075.21000	3.07521	2,933,140	19.99		0.00	0	
R214	On	04/05/2023	11.37	Put			3,567.49000	3.56749	3,739,340	19.99		0.00	0	
R214	On	04/05/2023	11.38	Call			3,101.97000	3.10197	2,959,240	20.00		0.00	0	
R214	On	04/05/2023	11.38	Put			3,540.93000	3.54093	3,712,120	20.00		0.00	0	
R214	On	03/08/2023	12.16	Put			2,729.63000	2.72963	2,971,110	20.13		0.00	0	
R214	On	03/08/2023	12.14	Call			5,679.07000	5.67907	5,601,040	20.10		0.00	0	
R214	On	03/08/2023	12.14	Put			2,763.97000	2.76397	3,006,590	20.10		0.00	0	
R214	On	03/08/2023	12.15	Call			5,709.98000	5.70998	5,631,380	20.11		0.00	0	
R214	On	03/08/2023	12.15	Put			2,746.65000	2.74665	2,988,700	20.11		0.00	0	
R214	On	03/08/2023	12.16	Call			5,741.12000	5.74112	5,661,950	20.13		0.00	0	
R214	On	02/11/2023	11.47	Call			3,868.51000	3.86851	3,693,720	17.76		0.00	0	
R214	On	02/11/2023	11.47	Put			4,851.36000	4.85136	5,003,680	17.76		0.00	0	
R214	On	02/11/2023	11.45	Call			3,818.34000	3.81834	3,644,600	17.74		0.00	0	
R214	On	02/11/2023	11.45	Put			4,906.43000	4.90643	5,059,800	17.74		0.00	0	
R214	On	02/11/2023	11.46	Call			3,843.51000	3.84351	3,669,120	17.75		0.00	0	
R214	On	02/11/2023	11.46	Put			4,878.95000	4.87895	5,031,670	17.75		0.00	0	
R214	On	01/02/2024	12.15	Put			3,832.66000	3.83266	4,038,800	17.39		0.00	0	
R214	On	01/02/2024	12.16	Call			5,689.10000	5.68910	5,562,050	17.40		0.00	0	

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	12.16	Put		3,813.07000	3.81307	4,018,880	17.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,632.06000	5.63206	5,505,940	17.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,852.34000	3.85234	4,059,080	17.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,660.56000	5.66056	5,533,840	17.39	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>3,933,772.20</b>	<b>60</b>	<b>78,13</b>
<b>Total for Bond</b>											<b>18,159,111,843.72</b>	<b>209,324</b>	<b>1,568,27</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt 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			851.20200	851.20200	853.57800	853.57800			0.00	0	83
GOVI On 04/05/2023 GOVI			867.92900	867.92900	870.35800	870.35800			0.00	0	
GOVI On 03/08/2023 GOVI			885.39400	885.39400	887.87300	887.87300			0.00	0	
GOVI On 02/11/2023 GOVI			903.28100	903.28100	905.81000	905.81000			0.00	0	
GOVI On 01/02/2024 GOVI			920.72800	920.72800	923.30300	923.30300			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			27,580.00000	2.75800	3,820,000		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			27,480.00000	2.74800	3,720,000		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			27,380.00000	2.73800	3,620,000		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	852.88	Call			174,780.00000	17.47800	150,490,000		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			174,980.00000	17.49800	150,690,000		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			174,880.00000	17.48800	150,590,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000		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			506,430.00000	50.64300	481,640,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			506,630.00000	50.66300	481,840,000		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			506,530.00000	50.65300	481,740,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			200,000.00000	20.00000	174,710,000		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			199,900.00000	19.99000	174,610,000		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			200,100.00000	20.01000	174,810,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			433,130.00000	43.31300	407,380,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	880.00	Call		433.03000000	43.30300	407,280,000		0.00	0	
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		433,230.00000	43.32300	407,480,000		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			855.56100	855.56100	855.93200	855.93200		0.00	0	
AL37	On	04/05/2023	Index Future			872.37400	872.37400	872.75800	872.75800		0.00	0	
AL37	On	03/08/2023	Index Future			889.92900	889.92900	890.32200	890.32200		0.00	0	
AL37	On	02/11/2023	Index Future			907.90700	907.90700	908.30900	908.30900		0.00	0	
AL37	On	01/02/2024	Index Future			925.44300	925.44300	925.85000	925.85000		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			985.24600	985.24600	986.72000	986.72000		0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.60800	1,004.60800	1,006.11800	1,006.11800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,024.82300	1,024.82300	1,026.36600	1,026.36600		0.00	0	
AL7T	On	02/11/2023	Index Future			1,045.52700	1,045.52700	1,047.10000	1,047.10000		0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.72100	1,065.72100	1,067.32200	1,067.32200		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			863.39200	863.39200	865.81700	865.81700		0.00	0	10
ALBI	On	04/05/2023	Index Future			880.36000	880.36000	882.83800	882.83800		0.00	0	
ALBI	On	03/08/2023	Index Future			898.07500	898.07500	900.60500	900.60500		0.00	0	
ALBI	On	02/11/2023	Index Future			916.21800	916.21800	918.79900	918.79900		0.00	0	
ALBI	On	01/02/2024	Index Future			933.91400	933.91400	936.54200	936.54200		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			318.72600	318.72600	318.82100	318.82100		0.00	0	66
IGOV	On	04/05/2023	Index Future			325.06700	325.06700	325.16600	325.16600		0.00	0	
IGOV	On	03/08/2023	Index Future			331.68400	331.68400	331.78500	331.78500		0.00	0	
IGOV	On	02/11/2023	Index Future			338.45900	338.45900	338.56200	338.56200		0.00	0	
IGOV	On	01/02/2024	Index Future			345.06900	345.06900	345.17300	345.17300		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	7.22500	92.77500		0.00	0	6
JIBAR F	On	18/01/2023	Jibar Future			7.26500	92.73500	7.25500	92.74500		0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.63000	92.37000	7.61000	92.39000		0.00	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
JIBAR F On 15/03/2023		Jibar Future	7.65500	92.34500	7.64500	92.35500				0.00	0	
JIBAR F On 19/04/2023		Jibar Future	7.79000	92.21000	7.77000	92.23000				0.00	0	
JIBAR F On 17/05/2023		Jibar Future	7.82000	92.18000	7.78000	92.22000				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	7.84000	92.16000	7.80000	92.20000				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	7.84500	92.15500	7.82500	92.17500				0.00	0	1
JIBAR F On 20/12/2023		Jibar Future	7.84500	92.15500	7.81500	92.18500				0.00	0	21
JIBAR F On 20/03/2024		Jibar Future	7.83000	92.17000	7.78000	92.22000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	7.80000	92.20000	7.75000	92.25000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	7.78500	92.21500	7.73500	92.26500				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>18,159,111,843.72</b>	<b>209,324</b>	<b>1,570,300</b>
ABCPI3 On 07/12/2023		Spot Bond	5.06000	321.06404	5.06000	320.90328				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.56627				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	101.39581				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	9.75500	103.84208	9.75500	103.76105				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	11.85000	90.73352	11.85000	90.64794				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>	
ABF006 On 31/03/2026		Spot Bond	100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	87,500,000,000	87,500,000,000	
<b>Total ABF006 SPOT</b>									<b>750,000,000,000,000.00</b>	<b>87,500,000,000</b>	<b>87,500,000,000</b>	
<b>Total For ABF006</b>									<b>750,000,000,000,000.00</b>	<b>87,500,000,000</b>	<b>87,500,000,000</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.02426				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>	
ABFN01 On 17/03/2026		Spot Bond			0.00000	101.53986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.11559				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.21296				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	102.50564				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	101.91837				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	103.49109				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	100.28805				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	100.73580				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	100.88362				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	100.66681				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	100.75937				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	100.93360				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3  On 07/02/2026 Spot Bond					0.00000	101.01660				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 07/02/2029 Spot Bond					0.00000	101.45496				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	101.67613				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	101.53075				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	101.14505				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	100.95699				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	100.97029				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	101.40874				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	100.05637				0.00	5,800,000,000	2,900,000,000
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>5,800,000,000</b>	<b>2,900,000,000</b>
<b>Total For ABFN47</b>										<b>0.00</b>	<b>5,800,000,000</b>	<b>2,900,000,000</b>
ABFN4  On 24/08/2025 Spot Bond					0.00000	100.06117				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	101.19904				0.00	0	180,000,000
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
ABFN5  On 30/03/2026 Spot Bond					0.00000	101.11399				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.20293				0.00	0	500,000,00
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.18633				0.00	0	500,000,00
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.24507				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	100.27362				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	100.28091				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	99.86415				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	100.26643				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	100.27851				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					0.00000	100.09091				0.00	0	
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.39215				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	101.49894				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	101.45794				0.00	0	300,000,00

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 ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.11975				0.00	0	2,135,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,135,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>2,135,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.15520				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	102.01451				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	101.51638				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	101.58678				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			8.00000	8.00000	8.00000	157.52669				0.00	0	120,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	56.96891	100.00000	56.58219				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			3.73000	3.73000	3.73000	164.69469				0.00	0	80,000,00
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	212.34712				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			5.18000	5.18000	5.18000	231.69772				0.00	0	10,000,00
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
ABN67 On 28/02/2023 Spot Bond			8.89500	8.89500	8.89500	101.69412				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			8.67000	8.67000	8.67000	110.83671				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>	
ABS16 On 11/11/2025 Spot Bond			8.91500	104.42416	8.91500	104.34871				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.08000	106.76677	9.08000	106.68823				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.86500	103.39523	7.86500	103.32916				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			9.24500	100.65320	9.24500	100.57784				0.00	0	724,500,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>724,500,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>724,500,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.95065	100.00000	14.85051				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			4.71000	322.15416	4.71000	322.00187				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.54500	11.54500	11.54500	103.40225				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.65819				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	101.61838				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	101.64863				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	101.64863				0.00	0	
<b>Total ACL202 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 ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL20 On 30/01/2023 Spot Bond					0.00000	190.78398				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL20 On 14/02/2023 Spot Bond					0.00000	192.70516				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	101.55101				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.21063				0.00	0	2,400,000,00
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,00</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,00</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	100.32329				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	100.91196				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	102.20173				0.00	300,000,000	150,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	100.75029				0.00	1,000,000,000	1,300,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,300,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,300,000,00</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.39122				0.00	0	3,030,000,00
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	12,000,00
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.87365				0.00	0	1,568,500,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,568,500,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>1,568,500,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.93172				0.00	731,400,000	365,700,00



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 AGT02 SPOT</b>										<b>0.00</b>	<b>731,400,000</b>	<b>365,700,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>731,400,000</b>	<b>365,700,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.14203				0.00	0	690,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.94401				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	100.34975				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	100.89802				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	100.92227				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			8.97000	99.16367	8.97000	99.09277				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	100.95886				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	101.08074				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	101.23285				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	100.83392				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	100.13437				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>	

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			9.42000	103.11058	9.42000	103.03324				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.29622				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	100.14333				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	100.15528				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	100.50963				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	100.60766				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	100.12383				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	100.14322				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	100.15514				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	100.23828				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	100.25044				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	100.32202				0.00	0	
<b>Total AHF7A2 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 AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.14918				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.14471				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	100.16109				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	100.15543				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	100.66639				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	100.24713				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			8.28500	102.44497	8.28500	102.37749				0.00	0	3,235,405,50
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,235,405,50</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>3,235,405,50</b>
AIR04 On 29/05/2024 Spot Bond			10.13500	98.95851	10.13500	98.87747				0.00	0	433,814,60
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>433,814,60</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>433,814,60</b>
AIR05 On 29/05/2030 Spot Bond			12.09000	90.05552	12.09000	89.96795				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.27808				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.29181				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.77000	190.50042	6.77000	190.37856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.53199				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.81619				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	101.78601				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	100.55998				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	100.14886				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			5.53000	245.97170	5.53000	245.83929				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			6.14000	213.08121	6.14000	212.95616				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			5.46000	203.70240	5.46000	203.59340				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	114.60650	5.51000	114.54526				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	103.17717				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	101.74831				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
ASN27: On 20/06/2023 Spot Bond					0.00000	101.45786				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.28616				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	100.14915				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	100.14274				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	101.72737				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	101.51730				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	101.53905				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	102.34820				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			5.26500	5.26500	5.26500	111.60251				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			5.67000	5.67000	5.67000	103.08156				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	101.60269				0.00	0	1,000,000,00
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	101.77667				0.00	0	1,000,000,00
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ASN33: On 09/05/2024 Spot Bond					0.00000	100.43517				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.05777				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	113.12758	5.62000	113.06615				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	101.55892				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	100.80802				0.00	0	400,000.00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.66737				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	101.50912				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	101.50912				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.04800				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	101.89376				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	101.63507				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	102.08372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.43834				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.61129				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	101.61129				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	101.75317				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	101.81156				0.00	0	1,000,000,00
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ASN39 On 17/12/2025 Spot Bond					0.00000	101.51146				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	101.48915				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	101.68832				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 05/12/2023 Spot Bond					0.00000	99.92981				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	104.60313				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44( On 22/06/2023 Spot Bond					0.00000	101.38910				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	101.42186				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	101.91906				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	101.58493				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	100.91162				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	100.91787				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 31/01/2023 Spot Bond			9.88000	9.88000	9.88000	103.02428				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			11.01000	11.01000	11.01000	102.60254				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	100.58023				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	100.65611				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	102.14117				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	101.85851				0.00	0	
<b>Total ASN480 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 ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	117.05857				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.79500	10.79500	10.79500	102.37489				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	102.09217				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	101.48037				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	101.48037				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	101.50123				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			10.36500	99.67990	10.36500	99.59737				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			9.54500	99.23269	9.54500	99.15688				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.09500	98.16039	10.09500	98.08117				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.09500	98.16039	10.09500	98.08117				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			8.67000	103.76969	8.67000	103.69792				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			10.62000	104.42002	10.62000	104.33198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.57000	104.40337	10.57000	104.31574				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.07000	104.05401	10.07000	103.97071				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.07000	104.05401	10.07000	103.97071				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	101.43140				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	100.63620				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 31/07/2023 Spot Bond			10.70500	103.56376	10.70500	103.47576				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			10.79500	102.06321	10.79500	103.15108				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			10.65500	103.50019	10.65500	103.41264				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	101.81742				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	100.83929				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	99.92714				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	101.60519				0.00	0	400,000,00
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ASN57: On 20/12/2022 Spot Bond					0.00000	101.44939				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	101.61220				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	95.60841				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.70500	103.04822	9.70500	102.96731				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	101.09773				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	100.98029				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	100.73594				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	100.80575				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	100.11346				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	99.68982				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	100.74422				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	101.69787				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	93.76510				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	101.56332				0.00	0	170,000,00
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
ASN61: On 28/02/2024 Spot Bond					0.00000	100.13752				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	100.47525				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	101.49851				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.05732				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	101.37100				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	101.66848				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	101.79954				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	99.92026				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	100.64862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.73847				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	101.13386				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	101.60958				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	100.10264				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	100.16149				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	102.42137				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	101.49247				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	101.73785				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	101.79755				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.05688				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	97.44051				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	101.60273				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	100.62972				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	100.71256				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	100.96178				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	100.71229				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	101.59852				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	101.60847				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	101.89922				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	100.44490				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	100.55874				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	100.17626				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	101.62670				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	102.10050				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	101.29168				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	99.75050				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	99.92426				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	100.69267				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.05304				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	101.62179				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	101.54874				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	101.56865				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	95.95241				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	100.66211				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	101.91075				0.00	0	

Contract Details	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>	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.82246				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78(On 21/12/2026 Spot Bond			9.79884	9.79884	9.79884	106.99245				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79(On 15/03/2025 Spot Bond					0.00000	102.10069				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79(On 31/01/2024 Spot Bond			10.15000	10.15000	10.15000	103.46272				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.73562				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.65781				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.65869				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.41623				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.40618				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.41665				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82(On 02/04/2026 Spot Bond					0.00000	101.34815				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	101.07619				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	101.57470				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	102.13150				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	101.12808				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	101.32395				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	101.32107				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	101.20564				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	101.06610				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	101.06610				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	100.73573				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	101.60229				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	100.86286				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 Inter
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.85717				0.00	340,000,000	170,000,000
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For ASN839</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
ASN84: On 21/04/2027 Spot Bond					0.00000	100.85717				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	100.83124				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	113.27663				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	100.72551				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	100.72118				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	101.54883				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	101.58880				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.05311				0.00	0	

Contract Details	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	101.01356				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	100.65614				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	115.22648				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	105.68886				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	99.83115				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	99.83115				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	99.85095				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	101.64668				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	101.64668				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	101.57890				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	101.47498				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	101.80763				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	101.78773				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	100.62402				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	99.82409				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.99248				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	101.56640				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	101.75257				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			11.24500	108.28361	11.24500	104.26488				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	101.76783				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	100.61457				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	101.52883				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	100.05416				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.05521				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.05416				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.05311				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.05364				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.05443				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.05364				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.05443				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	101.76623				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	101.73196				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	101.48853				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	101.03538				0.00	0	

Contract Details	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	102.29345				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	101.38553				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	100.68981				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	101.16606				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	101.06997				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	101.00620				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	101.05048				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	100.81703				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	101.45167				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	100.05311				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	100.64007				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	100.59111				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	100.52306				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	100.48816				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	100.18032				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	99.89739				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	100.33907				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			7.25500	99.98447	7.25500	99.92577				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	101.99341				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	100.87813				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	101.03380				0.00	0	200,000,00
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAW38 On 12/07/2027 Spot Bond					0.00000	101.35868				0.00	500,000,000	500,000,00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	100.15388				0.00	0	
<b>Total BAWGL1 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 BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.30024				0.00	0	700,000,00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
BAYA7 On 31/03/2026 Spot Bond			11.99500	11.99500	11.99500	102.56358				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	101.05136				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.92637				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	102.14806				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	101.25164				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	102.04252				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	101.92073				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	101.85830				0.00	0	6,570,735,80
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,570,735,80</b>
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	<b>6,570,735,80</b>
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.04216				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	104.21437				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	100.11124				0.00	0	



Contract Details	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	102.00609				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	101.79343				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	101.83570				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	101.79292				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	102.61930				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	101.77596				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	100.94781				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	101.92185				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	101.92096				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	101.86137				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	102.13455				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	102.32093				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	102.17761				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	102.54857				0.00	44,552,265,000	54,317,265,000
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>44,552,265,000</b>	<b>54,317,265,000</b>
<b>Total For BAYB20</b>										<b>0.00</b>	<b>44,552,265,000</b>	<b>54,317,265,000</b>
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.13490				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	102.11805				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	102.13455				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	102.13490				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	32,030,000,000
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,030,000,000</b>
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	<b>32,030,000,000</b>
BD0302 On 18/04/2028 Spot Bond			9.10000	9.10000	9.10000	96.89206				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	100.53188				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.04157				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	99.85235				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	101.88647				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	96.54462				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	79.80011				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	94.41210				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	79.84666				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	103.26881				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	104.69289				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	100.71449				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.32500	101.65666	8.32500	101.58796				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	101.93984				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	100.99577				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	101.36763				0.00	0	

Contract Details	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	101.40235				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	100.70990				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	101.20682				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	97.79800				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	96.15900				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	67.66400				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	50.07100				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	101.28674				0.00	0	32,000,00
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,000,00</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>32,000,00</b>
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.12765				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	100.16800				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	101.26779				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	101.17086				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	100.54158				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	100.27372				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.46409				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	100.33353				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	100.31418				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	101.44031				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	100.77009				0.00	0	1,000,000,00
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BYA10: On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
BYA10: On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BYA101</b>										0.00	0	10,000,000,00
CBL29 On 30/04/2024 Spot Bond					0.00000	100.47306				0.00	0	
<b>Total CBL29 SPOT</b>										0.00	0	
<b>Total For CBL29</b>										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.35393				0.00	0	
<b>Total CBL30 SPOT</b>										0.00	0	
<b>Total For CBL30</b>										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.11611				0.00	0	5,690,000,00
<b>Total CBL31 SPOT</b>										0.00	0	5,690,000,00
<b>Total For CBL31</b>										0.00	0	5,690,000,00
CCT01 On 23/06/2023 Spot Bond			8.59500	107.74376	8.59500	107.66946				0.00	0	
<b>Total CCT01 SPOT</b>										0.00	0	
<b>Total For CCT01</b>										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.89500	103.56977	8.89500	103.49591				0.00	0	
<b>Total CCT02 SPOT</b>										0.00	0	
<b>Total For CCT02</b>										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.44500	105.90570	9.44500	105.82474				0.00	0	
<b>Total CCT03 SPOT</b>										0.00	0	
<b>Total For CCT03</b>										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.48500	10.48500	10.48500	102.65772				0.00	0	
<b>Total CCT04 SPOT</b>										0.00	0	
<b>Total For CCT04</b>										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.76899				0.00	0	
<b>Total CGR42 SPOT</b>										0.00	0	
<b>Total For CGR42</b>										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.12024				0.00	0	
<b>Total CGR46 SPOT</b>										0.00	0	
<b>Total For CGR46</b>										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.12586				0.00	0	
<b>Total CGR47 SPOT</b>										0.00	0	
<b>Total For CGR47</b>										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.04765				0.00	0	
<b>Total CGR50 SPOT</b>										0.00	0	
<b>Total For CGR50</b>										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.10007				0.00	0	

Contract Details	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	101.80069				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	103.61077	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	101.62367				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			9.34000	103.62484	9.34000	103.54648				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	107.80117	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	100.61305				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	104.41296				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			11.08500	101.55323	11.08500	101.46247				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	111.71611	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			6.43000	155.88105	6.43000	155.78643				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			8.54000	149.35754	8.54000	149.24213				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			8.98500	104.24935	8.98500	104.17344				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	101.22007				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	101.23202				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	100.88116				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	101.76552				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	101.68551				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	100.65164				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	99.19745				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	99.75860				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	100.09910				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	99.84276				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	101.01330				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	100.86374				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	100.78446				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	99.55148				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	99.75860				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	101.63874				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	100.99567				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			10.32500	103.96982	10.32500	103.88453				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	100.60396				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	100.77714				0.00	0	

Contract Details	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	101.12762				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	155.21000				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	102.16560				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			9.79500	103.54329	9.79500	103.46260				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			9.84500	102.29150	9.84500	102.21006				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			9.93500	101.19310	9.93500	101.11181				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			9.98500	9.98500	9.98500	316.35524				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	100.30493				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	100.30543				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 Intert
CLN555 On 24/11/2024 Spot Bond					0.00000	100.08600				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	101.22103				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	130.39600				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	100.38851				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			10.29500	100.33651	10.29500	100.21327				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			9.79500	101.54445	9.79500	101.46400				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	100.68062				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	100.23283				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	102.45941				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	99.92674				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	100.36866				0.00	0	300,000,00
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN571 On 12/11/2025 Spot Bond			10.02500	100.50857	10.02500	100.42712				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	100.32005				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	100.37036				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	101.64315				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	101.75809				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	100.96494				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	101.39550				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	100.40743				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	101.83928				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	100.97431				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	100.28950				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	104.01600				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	105.15474				0.00	0	

Contract Details	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	101.54983				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	103.62238				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.31600				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			4.85000	154.76667	4.85000	124.19521				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	100.39517				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	101.57098				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	100.08384				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			9.26500	9.26500	9.26500	100.01221				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	101.33835				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	101.61002				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	101.54983				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	101.54983				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			8.85000	8.85000	8.85000	102.64585				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	100.44413				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	99.62590				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	103.78073				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	101.01542				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	100.12048				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			9.42500	100.85766	9.42500	100.78243				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	100.78774				0.00	0	200,000,00
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	102.92063				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	99.87955				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	100.23575				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	0	504,000,00
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>504,000,00</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>504,000,00</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	103.10787				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	101.72798				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	100.10162				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	100.67622				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	101.11281				0.00	0	160,000,00
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</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	100.78744				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.63500	103.39695	7.63500	103.33279				0.00	0	

Contract Details	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	100.17134				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	99.15375				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			12.81000	62.20299	12.81000	81.82544				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	100.41243				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			10.49500	100.46584	10.49500	100.38210				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	100.17045				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	100.36722				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	101.39893				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	100.42858				0.00	0	100,000,00
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN634 On 19/08/2025 Spot Bond					0.00000	102.49072				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	100.13422				0.00	0	300,000,00
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN636</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
CLN637 On 19/08/2025 Spot Bond					0.00000	100.16955				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	100.25660				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	100.18746				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	100.92563				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	100.13511				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	101.52756				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	100.81748				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	101.52958				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	100.28653				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.04731				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	100.16955				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	100.16955				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	0	646,000,00
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>646,000,00</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	<b>646,000,00</b>
CLN65 On 20/06/2025 Spot Bond					0.00000	101.78795				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	101.72069				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	102.01653				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	100.85700				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	125.47000				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	149.77200				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	100.14378				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	100.53532				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	100.20891				0.00	0	

Contract Details	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>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.48843				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	102.89988				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	100.10350				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	100.19044				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			5.49146	158.89756	5.49146	129.04008				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			5.49146	158.89756	5.49146	129.04092				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	100.19491				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	100.20683				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	101.52405				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	100.12220				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	102.01735				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	99.88558				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	101.47314				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	101.50459				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	100.48877				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	101.72040				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	101.72019				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	103.89960				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	101.47203				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	101.55371				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	100.32608				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	86.96120				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	85.45904				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	Opt Interest
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.77051				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.04473				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	86.30776				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	100.60943				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	87.51971				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	100.21279				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	102.28525				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	101.52587				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	83.88712				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	84.12866				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	101.52998				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	100.26881				0.00	0	

Contract Details	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>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.53373				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.53373				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.53373				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.93149				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.53242				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.93426				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.25487				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.02191				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.96110				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.43751				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.43751				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	101.43751				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	101.45715				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	101.45715				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	101.45715				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	85.44521				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	86.47691				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	87.11137				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	101.55347				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	101.55457				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	96.20938				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	101.93269				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	102.22078				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	114.79000				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	94.93471				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	100.16656				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	101.67635				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	103.50184				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	0	240,000,00
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
CLN745 On 31/01/2030 Spot Bond					0.00000	100.96545				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.05531				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	101.55365				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	100.72696				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	101.64316				0.00	0	



Contract Details	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	101.26490				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	102.45845				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	100.89091				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	101.51555				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	101.45637				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	100.65839				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	100.40944				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	100.79027				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	94.64367				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	102.45845				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	101.70656				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	106.04526				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	101.64480				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	83.28228				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	88.83336				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	100.10661				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	Opt Intere
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.75000				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			7.64000	7.64000	7.64000	119.93715				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.05046				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.05783				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	100.64484				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	100.64916				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	102.97580				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	100.67078				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	100.68029				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	101.57890				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	101.39636				0.00	0	

Contract Details	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	101.57890				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	108.41425				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	108.24692				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	100.73141				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	0	410,000,00
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
CLN791 On 31/01/2025 Spot Bond					0.00000	100.73141				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.69398				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	100.73141				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	101.57897				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	100.73141				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	100.73156				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	100.73545				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	100.73545				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.05331				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	88.20619				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	100.65176				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	101.01255				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	100.73989				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.05370				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	100.67942				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	101.44547				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.10000	96.96315	9.10000	96.89206				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 Interest
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.45519				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	100.97442				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	100.73141				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	100.73163				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.73989				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.64485				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	100.73141				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	100.73163				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	101.57897				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	100.73163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.73163				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	100.73130				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.73163				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	89.16625				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	100.73141				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	105.65851				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.04393				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	100.73130				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			9.39000	9.39000	9.39000	102.17749				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.05297				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.05311				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	100.05311			0.00	0	
<b>Total CLN836 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>									<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.05301			0.00	0	
<b>Total CLN837 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>									<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.57897			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	101.53489			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	101.49625			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	140,000,00
<b>Total CLN841 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For CLN841</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</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	99.88141			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	101.41004			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	101.42732			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	101.57897			0.00	0	
<b>Total CLN847 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.57897				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.57861				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.78781				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.89427				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	101.54883				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	101.63246				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	101.75788				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	101.79768				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	101.81144				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	101.00231				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	84.97620				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	100.73163				0.00	0	

Contract Details	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	101.64839				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	101.52891				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	101.77940				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	114.51571				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	100.82205				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	87.81904				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	100.62770				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	100.63622				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	100.63189				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	84.31828				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 31/08/2025 Spot Bond					0.00000	100.05297				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	101.57870				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	100.93715				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	100.93715				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	100.70190				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	100.62582				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	101.33835				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	101.33019				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	85.94309				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	100.62322				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	84.70656				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	83.49688				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	83.49688				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	83.31770				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	83.46698				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			5.71500	5.71500	5.71500	122.48954				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	101.64970				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	101.53424				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	100.73163				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	101.41746				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.05297				0.00	0	

Contract Details	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	101.42656				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	101.20140				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	65.60251				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	65.11006				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			11.47500	11.47500	11.47500	107.78580				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	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond			10.88000	10.88000	10.88000	103.47088				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	100.80061				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	100.76884				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	100.71361				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	100.68990				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	100.51662				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			13.69500	13.69500	13.69500	106.97583				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			9.95500	101.08479	9.95500	100.99120				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.08500	106.24351	11.08500	106.14960				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			11.04500	98.71758	11.04500	98.63063				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			9.42000	101.43961	9.42000	101.36346				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.85500	91.71178	12.85500	91.61765				0.00	0	10,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
COT03 On 05/06/2028 Spot Bond			11.44500	92.05997	11.44500	91.97603				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	101.16099				0.00	0	20,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.19500	10.19500	10.19500	100.77281				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	101.01066				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	100.32346				0.00	0	700,000,00
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
DSY06 On 21/05/2027 Spot Bond					0.00000	100.71449				0.00	0	430,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.13719				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	101.34588				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	101.30410				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	101.41798				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	101.45240				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.93500	103.11695	7.93500	103.05094				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	85.35635	100.00000	84.78982				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	85.35635	100.00000	84.78982				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.50500	103.04880	9.50500	102.97081				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	102.84243	9.69000	102.76312				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.84243	9.69000	102.76312				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			10.39500	99.92883	10.39500	99.84631				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			11.49000	96.90904	11.49000	96.82083				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	102.96149	10.10000	102.87882				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.96149	10.10000	102.87882				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	99.91559				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	101.34385				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	99.06649				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	99.36646				0.00	0	25,000,000.00
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.69603				0.00	0	4,410,000.00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,410,000.00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,410,000.00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.98130				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	100.34205				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	100.58006				0.00	0	500,000.00
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	<b>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
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.18461				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	100.60504				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	100.98334				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.54203				0.00	0	30,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
DVFC21 On 15/12/2026 Spot Bond					0.00000	102.42651				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	101.82394				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			8.89500	103.47134	8.89500	103.39674				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			5.79000	115.32316	5.79000	115.25808				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	102.09244	5.51000	102.03789				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	149.06554	2.25000	149.02473				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			4.85000	154.18524	4.85000	154.10994				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			4.81500	139.19758	4.81500	139.13001				0.00	0	
<b>Total EL29 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 EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.82000	135.42333	4.82000	135.35839				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			5.61000	117.10294	5.61000	117.03886				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	104.69039	5.48000	104.63470				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	149.06554	2.25000	149.02473				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	172.45506				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	169.66126				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	158.79145				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	131.92422				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	131.00188				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	127.75374				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	118.76215				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	114.37422				0.00	0	

Contract Details	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	116.20135				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	96.21465				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	100.57844				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	103.19782				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	106.11108				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	103.50380				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	104.33706				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			10.50500	100.25857	10.50500	100.17354				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.49000	12.49000	12.49000	92.68167				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			12.54000	12.54000	12.54000	96.52361				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			10.59500	10.59500	10.59500	104.09099				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			10.59500	10.59500	10.59500	103.95895				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			12.51000	12.51000	12.51000	100.26128				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			11.72000	11.72000	11.72000	101.92243				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			15.01000	15.01000	15.01000	95.56780				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	100.22216				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	99.88489				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	99.73993				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	99.99972				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	100.10068				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	99.88006				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	101.61008				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	99.76515				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	100.37704				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	101.51301				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	100.35333				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	100.36205				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	101.19624				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.62679				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	100.63447				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	101.42759				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	101.11219				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	100.45802				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	100.31861				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	100.34026				0.00	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 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	100.34764				0.00	0	1,600,000.00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000.00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000.00</b>
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.24125				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	100.25357				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	100.24732				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	100.25965				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	100.24760				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>	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.27673				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>	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.24546				0.00	0	4,240,000.00
<b>Total ERS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,240,000.00</b>
<b>Total For ERS30</b>										<b>0.00</b>	<b>0</b>	<b>4,240,000.00</b>
ES23 On 25/01/2023 Spot Bond			7.58500	103.89886	7.58500	103.83480				0.00	0	518,000.00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>518,000.00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>518,000.00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.55310	10.00000	103.46922				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			9.51500	96.70796	9.51500	96.63390			52,490,471,836,000.00		5,516,602,400	5,485,287,200
<b>Total ES26 SPOT</b>									<b>52,490,471,836,000.00</b>		<b>5,516,602,400</b>	<b>5,485,287,200</b>
<b>Total For ES26</b>									<b>52,490,471,836,000.00</b>		<b>5,516,602,400</b>	<b>5,485,287,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
ES26/R On 02/04/2026 Spot Bond			7.85000	101.36303	7.85000	101.29872				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			12.16500	74.04432	12.11000	74.23340			492,254,292,000.00		40,464,800	820,000,00
<b>Total ES33 SPOT</b>									<b>492,254,292,000.00</b>		<b>40,464,800</b>	<b>820,000,00</b>
<b>Total For ES33</b>									<b>492,254,292,000.00</b>		<b>40,464,800</b>	<b>820,000,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.66112	7.50000	101.59911				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			12.40000	72.53623	12.34000	72.79867			149,111,398,720,000.00		12,025,112,800	4,014,556,40
<b>Total ES42 SPOT</b>									<b>149,111,398,720,000.00</b>		<b>12,025,112,800</b>	<b>4,014,556,40</b>
<b>Total For ES42</b>									<b>149,111,398,720,000.00</b>		<b>12,025,112,800</b>	<b>4,014,556,40</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.94204	8.50000	100.87281				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			11.50000	11.50000	11.50000	97.97526				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.09000	14.09000	14.09000	92.49078				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	102.70217				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	100.28375				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	100.63447				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	101.82825				0.00	0	20,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.13708				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	100.62476				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	100.19430				0.00	0	230,000,00
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.11610				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.12705				0.00	0	210,000,00
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.12980				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	102.28250				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	102.90384				0.00	0	3,430,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,430,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>3,430,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.65936				0.00	1,600,000,000	880,719,80
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>880,719,80</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>880,719,80</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.02215				0.00	300,000,000	1,150,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,150,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>300,000,000</b>	<b>1,150,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.17500	103.03177	9.17500	102.95575				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	102.83375				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.46426				0.00	0	7,700,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,700,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>7,700,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.09500	98.35836	9.09500	98.28629				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	100.80432				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	101.47187				0.00	800,000,000	640,000,00
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>640,000,00</b>
<b>Total For FRB32</b>										<b>0.00</b>	<b>800,000,000</b>	<b>640,000,00</b>
FRB33 On 29/09/2029 Spot Bond					0.00000	101.49834				0.00	0	1,800,000,00
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
FRB34 On 02/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			326,000,000,000,000.00	63,260,000,000	252,680,000,00	
<b>Total FRB34 SPOT</b>									<b>16,000,000,000,000.00</b>	<b>63,260,000,000</b>	<b>252,680,000,00</b>	
<b>Total For FRB34</b>									<b>16,000,000,000,000.00</b>	<b>63,260,000,000</b>	<b>252,680,000,00</b>	
FRBI23 On 07/12/2023 Spot Bond			4.68000	322.24786	4.68000	322.09630				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.75500	3.75500	3.75500	164.60931				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			4.51000	213.27137	4.51000	213.17352				0.00	0	740,900,00
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,900,00</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>740,900,00</b>
FRBI29 On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	111.95772				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			5.49500	5.49500	5.49500	225.33964				0.00	0	125,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</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
FRBI46 On 31/03/2046 Spot Bond			5.62500	96.12917	5.62500	96.07647				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.58000	97.69190	5.58000	97.63916				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			8.77000	8.77000	8.77000	85.13164				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			8.76000	8.76000	8.76000	84.30270				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			5.03000	5.03000	5.03000	160.32797				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	102.30480				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	101.13127				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	100.71972				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			10.06900	10.06900	10.06900	103.11373				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	101.66855				0.00	0	
<b>Total FRC280 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 Inter
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			6.46000	6.46000	6.46000	122.92371				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.48201				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	101.51373				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			6.29000	6.29000	6.29000	120.70627				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	101.50319				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	100.30553				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	100.31040				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	102.12092				0.00	0	200,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	101.40417				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	101.80155				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	100.05435				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	100.97227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305: On 27/02/2023 Spot Bond					0.00000	100.14286				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306: On 31/05/2024 Spot Bond					0.00000	100.90533				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	101.47923				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	101.64451				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	101.76804				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313: On 13/10/2026 Spot Bond					0.00000	101.92576				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	101.72373				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	100.66047				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	101.62858				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	101.76777				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	101.89066				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>	

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 20/06/2026 Spot Bond					0.00000	101.65824				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.27304				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	101.80243				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	100.44884				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	100.32598				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	101.60865				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	101.94001				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	100.39344				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	102.02270				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	101.51422				0.00	0	800,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
FRC34 On 20/12/2025 Spot Bond					0.00000	101.87109				0.00	0	
<b>Total FRC346 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 FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.41530				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.93666				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.72875				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.71489				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.05066				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.86998				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.87020				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.77617				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.74780				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.75369				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>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.77756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.67271				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.38135				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.52821				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.46980				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.75266				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	94.12200				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.05308				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.83098				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.99523				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.86067				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.85759				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 20/06/2026 Spot Bond					0.00000	94.50635				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.95837				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.05048				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.88623				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.52290				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.85491				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.67820				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.26051				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.26051				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.23866				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.23866				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.09230				0.00	0	
<b>Total FRC388 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 FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.73168				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.88537				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	101.36522				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	100.42350				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	101.67929				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	100.73165				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	100.88111				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			14.36500	14.36500	14.36500	99.51312				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	100.93574				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.00367				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	101.07669				0.00	0	110,000,00
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
FRC40: On 19/01/2027 Spot Bond			10.81500	10.81500	10.81500	102.82620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.20546				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.25012				0.00	0	160,000,00
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
FRC403 On 19/05/2026 Spot Bond			13.06500	13.06500	13.06500	100.16661				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC404 On 19/01/2027 Spot Bond			10.81000	10.81000	10.81000	105.01992				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.51276				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.21374				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC407 On 23/09/2025 Spot Bond					0.00000	102.02679				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC408 On 23/09/2025 Spot Bond			11.25500	11.25500	11.25500	101.87313				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.73168				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.79177				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.05808				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	

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 30/04/2029 Spot Bond					0.00000	100.82357				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.05598				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.05613				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	102.75489				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	100.79169				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.05787				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.81688				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.73168				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.89427				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	101.93015				0.00	2,500,000,000	2,500,000,000
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For FRC422</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
FRC42: On 27/09/2028 Spot Bond					0.00000	101.93015				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	100.05455				0.00	0	
<b>Total FRC424 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 FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.73158				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.58658				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	101.67223				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	101.71849				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	100.73174				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	100.78865				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.05322				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	100.73161				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.05322				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.05587				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	100.13878				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	101.71807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC437 On 31/01/2030 Spot Bond			9.70000	9.70000	9.70000	104.86704				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.62390				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>	
FRC439 On 31/08/2027 Spot Bond					0.00000	99.61518				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>	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.79639				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>	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.05375				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>	
FRC442 On 31/08/2027 Spot Bond					0.00000	100.05375				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>	
FRC443 On 20/12/2027 Spot Bond					0.00000	101.09738				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>	
FRC444 On 23/09/2026 Spot Bond					0.00000	101.00162				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>	
FRC445 On 28/10/2023 Spot Bond					0.00000	100.73106				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>	
FRC446 On 31/08/2027 Spot Bond					0.00000	100.05322				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			5.16500	107.85853	5.16500	107.80312				0.00	0	229,000,00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</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
FRI38 On 31/01/2038 Spot Bond			5.36000	116.66078	5.36000	116.59982				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.10091				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	100.66993				0.00	4,440,000,000	2,960,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>4,440,000,000</b>	<b>2,960,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>4,440,000,000</b>	<b>2,960,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.58858				0.00	0	10,077,200,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,077,200,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>10,077,200,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47210				0.00	0	280,000,000
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.91836				0.00	0	920,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.36201				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	101.32443				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	100.92876				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	100.79676				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	101.40631				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			4.91800	4.91800	4.91800	103.01098				0.00	0	
<b>Total FRS100 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 FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.33000	5.33000	5.33000	117.01602				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.47806				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	115.15002	5.47000	115.08887				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			5.51000	225.16294	5.51000	225.04207				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	113.26108	5.61000	113.19966				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			5.51000	5.51000	5.51000	225.04207				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			4.93000	160.73716	4.93000	160.65869				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	114.73815	3.70500	114.69333				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	115.97114	5.41000	115.91008				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			5.63000	222.80002	5.63000	222.67830				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			5.68000	221.82417	5.68000	221.70211				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			4.11000	163.47214	4.11000	163.40301				0.00	0	95,000,00

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 FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
FRS122 On 07/12/2033 Spot Bond			5.71000	221.24110	5.71000	221.11882				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.61000	113.26108	5.61000	113.19966				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			4.95000	208.77664	4.95000	208.67347				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	103.75495	6.36000	103.69253				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			5.16000	206.66986	5.16000	206.56425				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			5.22000	206.07242	5.22000	205.96612				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			6.22000	211.60299	6.22000	211.47745				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	104.35788	6.31000	104.29551				0.00	0	176,200,00
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>176,200,00</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>176,200,00</b>
FRS134 On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	113.19966				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	113.52863	5.59000	113.46725				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			5.03000	207.97116	5.03000	207.86706				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13( On 07/12/2033 Spot Bond			5.99000	215.88626	5.99000	215.76214				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			5.16000	206.66986	5.16000	206.56425				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			5.16000	206.66986	5.16000	206.56425				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.56100	212.74474	4.56100	212.64627				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/01/2025 Spot Bond			4.88000	160.90228	4.88000	160.82437				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			5.51000	203.21261	5.51000	203.10305				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>	
FRS15( On 31/03/2028 Spot Bond			5.55000	202.82174	5.55000	202.71175				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/01/2025 Spot Bond			4.85000	161.00146	4.85000	160.92387				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			5.02500	208.02140	5.02500	207.91735				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	202.61406				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	101.00895				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.62691				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.56204				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	177.91710				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	132.79936				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	188.24449				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	253.26204				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	100.42718				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	100.47800				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	100.30794				0.00	0	107,000,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,000,00</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>107,000,00</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	100.09976				0.00	0	2,157,000,00
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,157,000,00</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>2,157,000,00</b>
FRS20 On 14/10/2025 Spot Bond					0.00000	101.04612				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.20250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.36960				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>	
FRS221 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>	
FRS222 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>	
FRS224 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>	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.51422				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>	
FRS226 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>	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.31785				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>	

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 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 31/03/2032 Spot Bond					0.00000	127.51784				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	107.04531				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	105.48995				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	99.67314				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	70.85929				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	102.58095				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	114.33464				0.00	0	
<b>Total FRS244 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 FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.34558				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS254 On 22/02/2024 Spot Bond					0.00000	99.92435				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	99.99986				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>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	113.75050				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.05212				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.05554				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.56590				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	115.74575				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.57455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.56762				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.86569				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>	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.96228				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>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.62438				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>	
FRS28 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>	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.63798				0.00	0	1,000,000,00
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRS28 On 28/02/2031 Spot Bond			10.38500	10.38500	10.38500	97.64476				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>	
FRS28 On 28/02/2031 Spot Bond			10.38500	10.38500	10.38500	97.64476				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>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.76671				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>	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.44302				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 31/01/2030 Spot Bond			11.62900	11.62900	11.62900	92.54612				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>	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.37535				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	92.58480				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	97.52092				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	102.60121				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	105.18081				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	100.26474				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS30: 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>	
FRS30: On 06/07/2023 Spot Bond					0.00000	101.26519				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>	
FRS30: On 30/04/2026 Spot Bond					0.00000	100.73168				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>	
FRS30: 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>	
FRS30: On 31/07/2023 Spot Bond					0.00000	99.89302				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>	
FRS30: On 13/07/2027 Spot Bond					0.00000	110.44389				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>	
FRS31: On 21/09/2023 Spot Bond			9.59500	9.59500	9.59500	102.82669				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>	
FRS31: On 21/09/2023 Spot Bond					0.00000	101.66165				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>	
FRS31: On 28/09/2025 Spot Bond					0.00000	105.43908				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>	
FRS31: On 27/04/2024 Spot Bond					0.00000	100.63519				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>	
FRS36 On 07/12/2023 Spot Bond			4.32000	4.32000	4.32000	323.23272				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.70000	325.33153	3.70000	325.20411				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	324.05724				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.52771				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	106.80026	5.31000	106.74489				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			5.00000	65.80431	5.00000	110.45373				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			4.00000	4.00000	4.00000	163.77560				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			4.28000	4.28000	4.28000	162.82928				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			5.12000	5.12000	5.12000	320.71551				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			7.55500	7.55500	7.55500	102.01679				0.00	0	710,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.63500	103.69024	8.63500	103.61842				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.81500	105.63710	8.81500	105.56283				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			9.05000	103.09931	9.05000	103.02413			51,078,200,000.00	5,644,000	64,822,00
<b>Total FRX26 SPOT</b>									<b>51,078,200,000.00</b>	<b>5,644,000</b>	<b>64,822,00</b>
<b>Total For FRX26</b>									<b>51,078,200,000.00</b>	<b>5,644,000</b>	<b>64,822,00</b>
FRX27 On 07/03/2027 Spot Bond			9.21500	105.84505	9.21500	105.76606			12,244,399,919,000.00	1,328,746,600	1,328,746,60
<b>Total FRX27 SPOT</b>									<b>12,244,399,919,000.00</b>	<b>1,328,746,600</b>	<b>1,328,746,60</b>
<b>Total For FRX27</b>									<b>12,244,399,919,000.00</b>	<b>1,328,746,600</b>	<b>1,328,746,60</b>
FRX28 On 26/07/2028 Spot Bond			9.87500	104.64583	9.87500	104.56364			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			10.37500	100.23567	10.37500	100.15305			0.00	0	140,000,00
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.48000	97.39735	10.48000	97.31628			0.00	0	365,000,00
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>365,000,00</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>365,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.61000	101.35157	10.61000	101.26525			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			11.70500	71.95502	11.70500	71.88759			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	100.27455			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	100.12704			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	100.11953			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	100.12460			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	100.12610			0.00	0	
<b>Total FS7B1 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 FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.80358				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.82108				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	101.92595				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>
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.47003				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	100.16491				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	100.17090				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	100.21193				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			4.81000	114.77944	4.81000	114.72425				0.00	0	128,000,00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>128,000,00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>128,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.00097				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.46400	102.72467	8.46400	102.65452				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	101.48927				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			7.60500	104.36886	7.60500	104.30468				0.00	0	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.71864				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	99.94416				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	100.63081				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	101.27039				0.00	0	175,000,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.35713				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	99.81642				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.32165				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	100.09306				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	100.96041				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	101.28360				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	101.74940				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	101.43504				0.00	0	100,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.33554				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	100.60872				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	100.36890				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	100.62844				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	102.07799				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	101.28074				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	101.09561				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	99.77792				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.73415				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	100.37087				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	100.09368				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	100.31311				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			9.22500	9.22500	9.22500	101.67446				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	100.47760				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	101.57897				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	101.13733				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	101.19219				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	100.59294				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	101.46897				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>	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.06554				0.00	0	
<b>Total HC5T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T6</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.42705				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	101.45369				0.00	0	162,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>162,000,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>162,000,00</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.69914				0.00	0	

Contract Details	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	101.62852				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	100.88246				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	100.39104				0.00	0	4,065,000,00
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,065,000,00</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	<b>4,065,000,00</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	100.40105				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	101.33890				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	101.32179				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	101.39891				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			4.98000	321.31272	4.98000	321.15388				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.11000	5.11000	5.11000	321.88778				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			10.72000	100.92034	10.72000	100.83446				0.00	0	27,000,000,00
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	<b>27,000,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			5.31500	76.63646	5.31500	109.05041				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
HWAY3 On 31/07/2034 Spot Bond			11.94500	86.43786	11.94500	86.35615				136,335,452,000.00	11,413,600	4,308,606,80
<b>Total HWAY34 SPOT</b>										<b>136,335,452,000.00</b>	<b>11,413,600</b>	<b>4,308,606,80</b>
<b>Total For HWAY34</b>										<b>136,335,452,000.00</b>	<b>11,413,600</b>	<b>4,308,606,80</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.24435	100.00000	12.16368				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.04500	85.24007	12.04500	85.15884				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	12.24039	100.00000	12.15975				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>	
I2025 On 31/01/2025 Spot Bond			3.46000	165.68168	3.43000	165.72347				652,934,716,376,000.00	188,709,455,600	593,350,626,90
<b>Total I2025 SPOT</b>										<b>652,934,716,376,000.00</b>	<b>188,709,455,600</b>	<b>593,350,626,90</b>
<b>Total For I2025</b>										<b>652,934,716,376,000.00</b>	<b>188,709,455,600</b>	<b>593,350,626,90</b>
I2029 On 31/03/2029 Spot Bond			4.33000	117.87038	4.34000	117.74951				241,306,885,224,000.00	55,729,072,800	147,582,274,40
<b>Total I2029 SPOT</b>										<b>241,306,885,224,000.00</b>	<b>55,729,072,800</b>	<b>147,582,274,40</b>
<b>Total For I2029</b>										<b>241,306,885,224,000.00</b>	<b>55,729,072,800</b>	<b>147,582,274,40</b>
I2033 On 28/02/2033 Spot Bond			4.65000	112.92603	4.66500	112.72128				457,643,072,715,000.00	98,417,865,100	401,787,818,00
<b>Total I2033 SPOT</b>										<b>457,643,072,715,000.00</b>	<b>98,417,865,100</b>	<b>401,787,818,00</b>
<b>Total For I2033</b>										<b>457,643,072,715,000.00</b>	<b>98,417,865,100</b>	<b>401,787,818,00</b>
I2038 On 31/01/2038 Spot Bond			4.73000	125.78419	4.71000	126.02812				416,988,105,787,000.00	88,158,161,900	404,633,597,60
<b>Total I2038 SPOT</b>										<b>416,988,105,787,000.00</b>	<b>88,158,161,900</b>	<b>404,633,597,60</b>
<b>Total For I2038</b>										<b>416,988,105,787,000.00</b>	<b>88,158,161,900</b>	<b>404,633,597,60</b>
I2046 On 31/03/2046 Spot Bond			4.72500	110.63879	4.72500	110.58612				670,057,349,692,500.00	141,811,079,300	497,383,675,90
<b>Total I2046 SPOT</b>										<b>670,057,349,692,500.00</b>	<b>141,811,079,300</b>	<b>497,383,675,90</b>
<b>Total For I2046</b>										<b>670,057,349,692,500.00</b>	<b>141,811,079,300</b>	<b>497,383,675,90</b>
I2050 On 31/12/2050 Spot Bond			4.73000	112.88880	4.73000	112.83548				525,840,346,911,000.00	111,171,320,700	409,853,389,80
<b>Total I2050 SPOT</b>										<b>525,840,346,911,000.00</b>	<b>111,171,320,700</b>	<b>409,853,389,80</b>
<b>Total For I2050</b>										<b>525,840,346,911,000.00</b>	<b>111,171,320,700</b>	<b>409,853,389,80</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.30117				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.05398				0.00	0	
<b>Total IBG02 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 IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			4.78000	321.93568	4.78000	321.78171				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	100.34922				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	100.38914				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	100.29574				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	100.98246				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	100.11499				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	101.19666				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	100.65850				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	100.59568				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	100.12088				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	101.49919				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.33827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.15319				0.00	12,000,000,000	6,000,000,000
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For IBL148</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
IBL149 On 25/08/2025 Spot Bond					0.00000	100.15690				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	100.11718				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	100.75339				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	100.63353				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	100.69007				0.00	6,000,000,000	3,000,000,000
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For IBL160</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
IBL161 On 15/02/2023 Spot Bond					0.00000	100.80876				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	100.96941				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	100.99329				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	100.39549				0.00	800,000,000	400,000,000
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.04380				0.00	0	1,425,000,000
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,425,000,000</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>1,425,000,000</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
IBL177 On 19/07/2024 Spot Bond					0.00000	100.84288				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	100.51942				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	100.15919				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	100.35095				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.71627				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.41304				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	101.06895				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	100.44433				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	100.37724				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	99.83637				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	99.48577				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	99.64000				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.82171				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.82734				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.84623				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.83298				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	100.57746				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	100.63196				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	100.19355				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.06141				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.06040				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.06779				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond			6.76000	6.76000	6.76000	100.05547				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.41240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.52969				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	101.40336				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			9.59500	9.59500	9.59500	100.61406				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	100.21300				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	100.60590				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			8.15500	8.15500	8.15500	100.18622				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	100.41928				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	100.34520				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	100.16157				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.42560				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL227 On 25/05/2027 Spot Bond					0.00000	95.65595				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	99.83021				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	101.64294				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	101.69747				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	101.48464				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.05500	9.05500	9.05500	103.69126				0.00	0	200,000,00
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IBL233 On 29/06/2025 Spot Bond					0.00000	101.39656				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	101.44021				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	101.58322				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	98.54180				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	101.28637				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.91582				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.96505				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	100.63779				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	100.66687				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	100.46718				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			9.99500	9.99500	9.99500	99.74483				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	100.24945				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	101.39259				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.10500	103.98596	8.10500	102.45537				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	101.00963				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	100.43904				0.00	0	
<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					0.00000	100.09207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.01500	104.42041	9.01500	104.34537				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>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.92097				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			9.63500	100.13458	9.63500	100.05652				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.09000	101.58991	11.09000	101.53831				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			10.19500	101.94744	10.19500	101.86438				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	100.52449				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.81862				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	98.41686				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	100.43257				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>
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.37109				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	101.41898				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.01893				0.00	0	130,000,00
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.30256				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	101.56107				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			8.94500	99.47715	8.94500	99.40583				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	103.19333				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	103.06266				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	104.16827				0.00	0	400,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.92576				0.00	0	500,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.80616				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	100.61068				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.88136				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	101.51488				0.00	0	
<b>Total INLV11 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 INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.55015				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	101.45687				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	100.45757				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.94538				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	100.41023				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	100.41617				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	101.71047				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	100.36466				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	101.30906				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	101.64308				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.14838				0.00	0	
<b>Total IPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC40</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.07715				0.00	0	30,000,00

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 IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
IV019 On 31/03/2028 Spot Bond			5.82000	200.20591	5.82000	200.09299				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.68498				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.72000	201.17019	5.72000	201.05834				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.18496				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.06968				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.12160				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.65412				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.13090				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.59919				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	99.92906				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	101.19859				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	100.33882				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.88500	103.34280	7.88500	103.27610				0.00	0	650,000,00
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
IVC188 On 02/12/2022 Spot Bond					0.00000	100.00000				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	102.11483				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			7.33500	102.41522	7.33500	102.35509				0.00	0	520,000,00
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
IVC198 On 13/08/2026 Spot Bond					0.00000	101.72868				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			7.93500	101.61794	7.93500	101.55243				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	99.73065				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.87500	101.60219	7.87500	101.53717				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	100.38176				0.00	0	
<b>Total IVC204 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 IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.88362				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	101.39956				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.23500	8.23500	8.23500	101.54428				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			8.93500	8.93500	8.93500	100.90110				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	100.71701				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	100.68633				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			6.80500	6.80500	6.80500	101.03312				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			8.55500	100.78349	8.55500	100.71393				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			5.88500	101.12779	5.88500	101.12374				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	100.42138				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	103.11538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.71506				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	100.13602				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	101.40069				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.02295				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			9.56500	9.56500	9.56500	100.35435				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	101.22878				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			8.54000	8.54000	8.54000	101.51614				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	100.99550				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>	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.09572				0.00	0	
<b>Total IVC232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC232</b>										<b>0.00</b>	<b>0</b>	
IVZ120 On 02/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.93798				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			7.55000	7.55000	7.55000	7.55000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ123 On 19/01/2023 Spot Bond			7.65000	7.65000	7.65000	98.94240				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			7.55000	7.55000	7.55000	99.81418				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			7.55000	7.55000	7.55000	99.67013				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			7.65000	7.65000	7.65000	98.69680				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>	
IVZ129 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ129</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	101.77818				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	0.00000				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.11124				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.79522				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.94583				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.18253				0.00	0	
<b>Total KAP018 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 KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.69800				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	101.60676				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	102.62347				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	100.19260				0.00	0	125,000,00
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
KAP022 On 04/03/2027 Spot Bond					0.00000	99.93031				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	101.04071				0.00	400,000,000	200,000,00
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For KAP024</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
KAP024 On 12/04/2027 Spot Bond					0.00000	101.07270				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	101.36206				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.39930				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	100.18317				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	100.18809				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			9.69500	115.85565	9.69500	115.76479				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.32744				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	102.13332				0.00	2,500,000,000	2,500,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	102.11633				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	102.65747				0.00	0	325,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	101.68017				0.00	0	30,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.45580				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	101.47660				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>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.14251				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	100.14848				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	100.15444				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	102.16909				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR02 On 17/09/2024 Spot Bond					0.00000	102.35995				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.18459				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.17930				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	101.37865				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	100.13207				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	101.25734				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.08305				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	100.66026				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.57300				0.00	0	31,320,000.00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,320,000.00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>31,320,000.00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.42848				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	101.62173				0.00	200,000,000	100,000.00
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000.00</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000.00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	99.86443				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MBP051</b>									<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.32739			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			8.94500	8.94500	8.94500	108.94191			0.00	0	115,000,00
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>115,000,00</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>115,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.93995			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	102.30544			0.00	200,000,000	100,000,00
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.66489			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			9.59500	98.87956	9.59500	98.80363			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	103.02293			0.00	0	920,000,00
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
MML04 On 15/03/2028 Spot Bond			9.84500	93.30595	9.84500	93.73355			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.27609			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			10.40000	98.46550	10.40000	98.38280			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	102.87829			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	100.52042			0.00	15,080,000,000	11,480,000,00

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 MTN12 SPOT</b>										<b>0.00</b>	<b>15,080,000,000</b>	<b>11,480,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>15,080,000,000</b>	<b>11,480,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.64126				0.00	0	30,000,000
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.07205				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	100.96917				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	101.21696				0.00	0	353,239,200
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>353,239,200</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>353,239,200</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	100.81755				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	100.98157				0.00	0	32,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	102.36712				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.49392				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			9.54000	99.49261	9.54000	99.41705				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	104.39363				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	102.27039				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	102.91119				0.00	0	200,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.72256				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	101.97719				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	102.47510				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	102.98813				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	101.78260				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.98579				0.00	0	50,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.10833				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.28250				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	100.29321				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>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.12999				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.35838				0.00	0	
<b>Total MWAR06 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 MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2024 Spot Bond					0.00000	100.12717				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/05/2025 Spot Bond					0.00000	100.12730				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>	
MWAR On 22/11/2025 Spot Bond					0.00000	100.10793				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>	
MWAR On 22/11/2023 Spot Bond					0.00000	100.09192				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	101.39554				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	101.68839				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	101.93724				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	102.16606				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.90500	104.14298	8.90500	104.06903				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			10.47500	103.67362	10.47500	103.58737				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	100.87613				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	100.59624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.75492				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	100.59095				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	101.51509				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.45000	103.57594	8.45000	103.50493				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			8.65300	104.46496	8.65300	104.39284				0.00	0	100,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK17 On 22/04/2026 Spot Bond			9.22500	103.24677	9.22500	103.17006				0.00	0	421,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>421,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>421,000,00</b>
NBK20 On 01/06/2026 Spot Bond			9.14500	103.67216	9.14500	103.59578				0.00	0	189,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>189,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>189,000,00</b>
NBK21 On 21/07/2027 Spot Bond			9.42000	108.38954	9.42000	108.30823				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			8.07300	107.21248	8.07300	107.14218				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			9.11500	107.60334	9.11500	107.52389		36,460,000,000,000.00		4,000,000,000	1,000,000,00	
<b>Total NBK24A SPOT</b>								<b>36,460,000,000,000.00</b>		<b>4,000,000,000</b>	<b>1,000,000,00</b>	
<b>Total For NBK24A</b>								<b>36,460,000,000,000.00</b>		<b>4,000,000,000</b>	<b>1,000,000,00</b>	
NBK25 On 17/02/2023 Spot Bond			8.28500	8.28500	8.28500	103.52068				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	101.99217				0.00	0	10,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	73.79866	100.00000	73.37615				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	102.77034				0.00	0	210,000,00
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
NBK27I On 10/05/2026 Spot Bond			9.04000	106.86278	9.04000	106.78450				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			8.39000	104.39765	8.39000	104.32773				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			9.18500	107.60416	9.18500	107.52541				0.00	0	10,000,00
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NBK30I On 20/02/2024 Spot Bond			8.47500	104.03472	8.47500	103.96434				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			8.23500	101.69394	8.23500	101.62596				0.00	0	980,000,00
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>980,000,00</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>980,000,00</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.45262				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	100.83986				0.00	1,260,000,000	630,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>1,260,000,000</b>	<b>630,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>1,260,000,000</b>	<b>630,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.34944				0.00	0	296,000,00
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>296,000,00</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>296,000,00</b>
NBK4 On 28/10/2024 Spot Bond					0.00000	81.37664				0.00	0	
<b>Total NBK4 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 NBK4</b>									<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.97483			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	101.03366			0.00	0	
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.39430			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	100.86611			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	102.21959			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	100.79007			0.00	400,000,000	200,000,000
<b>Total NBK49B SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK49B</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.22152			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	100.47986			0.00	0	
<b>Total NBK52B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>									<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.71002			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	100.59934			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>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.88030			0.00	0	
<b>Total NBKB56 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>									<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.66730			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5: On 01/08/2029 Spot Bond					0.00000	99.99454				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5: On 24/02/2023 Spot Bond					0.00000	100.11778				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 24/02/2025 Spot Bond					0.00000	100.07616				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.79358				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.89976				0.00	0	9,500,200,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,200,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>9,500,200,00</b>
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.38636				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	101.52912				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.44000	102.46429	10.44000	102.37791				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	101.51916				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.09500	102.63775	10.09500	102.55402				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.52912				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	101.54490				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	101.56482				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	101.97808				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	101.97808				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	100.10937				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	102.30331				0.00	5,246,600,000	2,723,300,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>5,246,600,000</b>	<b>2,723,300,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>5,246,600,000</b>	<b>2,723,300,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.64373				0.00	0	30,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.02522				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	102.28854				0.00	0	1,000,000,000
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.17714				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	102.51138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.49029				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	100.21071				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.25778				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.44738				0.00	0	80,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.27248				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.67234				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	104.41558				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.12066				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.97158				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	100.68720				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	102.02606				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11 On 23/04/2027 Spot Bond					0.00000	100.99895				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	104.24719				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	101.95984				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	104.01205				0.00	0	3,932,500,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,932,500,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,932,500,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.45282				0.00	0	290,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	103.52363				0.00	0	932,500,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>932,500,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>932,500,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	102.29965				0.00	0	100,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	101.00697				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.78795				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	100.99250				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			5.68000	5.68000	5.68000	221.70211				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			4.53000	4.53000	4.53000	212.96657				0.00	0	
<b>Total NI210 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 NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.18500	4.18500	4.18500	163.14958				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			5.23000	5.23000	5.23000	111.82840				0.00	0	252,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>252,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>252,000,00</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	115.22524				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			4.29000	4.29000	4.29000	162.79559				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	270.74056	3.45000	270.63995				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			4.09000	4.09000	4.09000	163.47068				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			4.17500	4.17500	4.17500	216.67445				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.32000	215.24654	4.32000	215.15110				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	89.78705	5.48000	114.95268				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	101.79210				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	142.61077				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	100.69733				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.96607				0.00	0	576,600,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>576,600,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>576,600,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.64200				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	100.09801				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	99.78686				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	138.50047				0.00	0	350,000,00
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
NN039 On 06/03/2027 Spot Bond					0.00000	101.12910				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	100.12178				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	101.25957				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	4,176,120,00
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,176,120,00</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	<b>4,176,120,00</b>
NN046 On 13/05/2027 Spot Bond					0.00000	100.35536				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	171.80779				0.00	0	4,950,000,00
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,950,000,00</b>
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	<b>4,950,000,00</b>
NN049 On 03/03/2023 Spot Bond					0.00000	167.03204				0.00	0	3,850,000,00
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,850,000,00</b>
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	<b>3,850,000,00</b>
NN05 On 12/03/2024 Spot Bond					0.00000	99.76208				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	97.35993				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	87.11008				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.53393				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	99.75404				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	95.75078				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	93.38011				0.00	0	
<b>Total NN090 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 NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.74001				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	101.60528				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	101.58620				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	101.62731				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	101.58620				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	97.16929				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	95.55207				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.56675				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	101.68050				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			10.47500	10.47500	10.47500	100.93481				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			10.03500	10.03500	10.03500	104.75965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.06000	10.06000	10.06000	103.47425				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	102.59356				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.49000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.78000				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	131.11000				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	128.95000				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	124.29525				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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08( On 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 23/01/2023 Spot Bond					0.00000	100.73060				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	100.61331				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					0.00000	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09( On 30/05/2023 Spot Bond					0.00000	100.06677				0.00	0	
<b>Total NNF091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF091</b>										<b>0.00</b>	<b>0</b>	
NQ1A1( On 22/05/2052 Spot Bond					0.00000	124.55323				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2052 Spot Bond					0.00000	87.27667				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	100.13700				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	100.11794				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	100.12418				0.00	0	
<b>Total NQ1A28 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 NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.12688				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	108.63305				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	100.12883				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	100.14302				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	100.13226				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	110.35608				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	100.09857				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			5.36000	208.08767	5.36000	207.97939				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.20500	104.63420	11.20500	104.54022				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.07111	100.00000	12.98404				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	100.47143				0.00	0	4,200,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,200,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>4,200,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.45299				0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	99.98455				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.19707				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	100.67664				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	100.41560				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	99.88959				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	100.11550				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	101.38635				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>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.53688				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			8.36500	107.59489	8.36500	107.52185				0.00	0	1,670,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,670,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,670,000,00</b>
OML10 On 14/09/2025 Spot Bond			8.77000	108.77280	8.77000	108.69547				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.30799				0.00	0	800,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For OML11</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
OML12 On 12/11/2025 Spot Bond					0.00000	101.92108				0.00	0	525,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>525,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>525,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.89918				0.00	200,000,000	3,100,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>3,100,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>3,100,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	101.50249				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	100.65891				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	99.96414				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.64081				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	100.93722				0.00	0	30,000,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.03978				0.00	0	12,600,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,600,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>12,600,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.11074				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	101.16981				0.00	0	100,000,00
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PMM58 On 28/02/2025 Spot Bond					0.00000	100.04884				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			8.71000	110.77481	8.69500	110.74963				835,749,693,901,000.00	1,014,437,393,100	1,875,879,342,20
<b>Total R186 SPOT</b>										<b>15,749,693,901,000.00</b>	<b>014,437,393,100</b>	<b>375,879,342,20</b>

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 For R186</b>									<b>15,749,693,901,000.00</b>	<b>014,437,393,100</b>	<b>375,879,342,20</b>
R197 On 07/12/2023 Spot Bond			3.71000	325.29984	3.71000	325.17217			3,516,325,015,000.00	947,796,500	401,765,069,90
<b>Total R197 SPOT</b>									<b>3,516,325,015,000.00</b>	<b>947,796,500</b>	<b>401,765,069,90</b>
<b>Total For R197</b>									<b>3,516,325,015,000.00</b>	<b>947,796,500</b>	<b>401,765,069,90</b>
R202 On 07/12/2033 Spot Bond			4.68000	242.34575	4.68000	242.23176			93,012,673,572,000.00	19,874,502,900	136,585,289,90
<b>Total R202 SPOT</b>									<b>13,012,673,572,000.00</b>	<b>19,874,502,900</b>	<b>136,585,289,90</b>
<b>Total For R202</b>									<b>13,012,673,572,000.00</b>	<b>19,874,502,900</b>	<b>136,585,289,90</b>
R2023 On 28/02/2023 Spot Bond			7.28500	102.14216	7.28500	102.08205			182,441,287,846,000.00	299,580,135,600	392,120,000,00
<b>Total R2023 SPOT</b>									<b>12,441,287,846,000.00</b>	<b>299,580,135,600</b>	<b>392,120,000,00</b>
<b>Total For R2023</b>									<b>12,441,287,846,000.00</b>	<b>299,580,135,600</b>	<b>392,120,000,00</b>
R2030 On 31/01/2030 Spot Bond			10.24500	91.54752	10.22000	91.58878			277,115,731,215,500.00	3,052,915,151,900	1,344,700,919,40
<b>Total R2030 SPOT</b>									<b>77,115,731,215,500.00</b>	<b>052,915,151,900</b>	<b>344,700,919,40</b>
<b>Total For R2030</b>									<b>77,115,731,215,500.00</b>	<b>052,915,151,900</b>	<b>344,700,919,40</b>
R2032 On 31/03/2032 Spot Bond			10.79000	86.77170	10.76000	86.85310			359,313,991,767,000.00	960,084,707,300	1,756,331,514,00
<b>Total R2032 SPOT</b>									<b>19,313,991,767,000.00</b>	<b>960,084,707,300</b>	<b>756,331,514,00</b>
<b>Total For R2032</b>									<b>19,313,991,767,000.00</b>	<b>960,084,707,300</b>	<b>756,331,514,00</b>
R2035 On 28/02/2035 Spot Bond			11.21000	86.97825	11.15000	87.25125			073,050,232,640,000.00	898,577,184,000	1,545,062,838,90
<b>Total R2035 SPOT</b>									<b>13,050,232,640,000.00</b>	<b>898,577,184,000</b>	<b>545,062,838,90</b>
<b>Total For R2035</b>									<b>13,050,232,640,000.00</b>	<b>898,577,184,000</b>	<b>545,062,838,90</b>
R2037 On 31/01/2037 Spot Bond			11.39500	82.79486	11.34000	83.04526			714,710,856,106,500.00	1,203,572,694,700	1,618,328,586,10
<b>Total R2037 SPOT</b>									<b>14,710,856,106,500.00</b>	<b>203,572,694,700</b>	<b>618,328,586,10</b>
<b>Total For R2037</b>									<b>14,710,856,106,500.00</b>	<b>203,572,694,700</b>	<b>618,328,586,10</b>
R2040 On 31/01/2040 Spot Bond			11.49000	84.59608	11.43000	84.90052			211,667,989,217,000.00	1,933,130,373,300	1,286,296,349,10
<b>Total R2040 SPOT</b>									<b>11,667,989,217,000.00</b>	<b>933,130,373,300</b>	<b>286,296,349,10</b>
<b>Total For R2040</b>									<b>11,667,989,217,000.00</b>	<b>933,130,373,300</b>	<b>286,296,349,10</b>
R2044 On 31/01/2044 Spot Bond			11.43500	81.74694	11.36500	82.13040			668,854,638,882,500.00	845,549,159,500	1,478,349,303,40
<b>Total R2044 SPOT</b>									<b>18,854,638,882,500.00</b>	<b>845,549,159,500</b>	<b>478,349,303,40</b>
<b>Total For R2044</b>									<b>18,854,638,882,500.00</b>	<b>845,549,159,500</b>	<b>478,349,303,40</b>
R2048 On 28/02/2048 Spot Bond			11.32000	80.99760	11.26000	81.33017			890,216,887,532,000.00	1,845,425,520,100	1,044,840,795,60
<b>Total R2048 SPOT</b>									<b>10,216,887,532,000.00</b>	<b>845,425,520,100</b>	<b>1,044,840,795,60</b>
<b>Total For R2048</b>									<b>10,216,887,532,000.00</b>	<b>845,425,520,100</b>	<b>1,044,840,795,60</b>
R209 On 31/03/2036 Spot Bond			11.22500	67.14174	11.17000	67.36319			199,218,923,932,500.00	195,921,507,700	723,992,875,90
<b>Total R209 SPOT</b>									<b>19,218,923,932,500.00</b>	<b>195,921,507,700</b>	<b>723,992,875,90</b>
<b>Total For R209</b>									<b>19,218,923,932,500.00</b>	<b>195,921,507,700</b>	<b>723,992,875,90</b>
R210 On 31/03/2028 Spot Bond			3.82000	220.54544	3.82000	220.45655			945,526,234,594,000.00	247,519,956,700	471,365,430,70

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 R210 SPOT</b>									<b>15,526,234,594,000.00</b>	<b>247,519,956,700</b>	<b>471,365,430,70</b>
<b>Total For R210</b>									<b>15,526,234,594,000.00</b>	<b>247,519,956,700</b>	<b>471,365,430,70</b>
R213 On 28/02/2031 Spot Bond			10.61500	82.30912	10.59000	82.35626			888,279,222,907,500.00	2,721,458,240,500	1,214,553,989,50
<b>Total R213 SPOT</b>									<b>18,279,222,907,500.00</b>	<b>721,458,240,500</b>	<b>214,553,989,50</b>
<b>Total For R213</b>									<b>18,279,222,907,500.00</b>	<b>721,458,240,500</b>	<b>214,553,989,50</b>
R214 On 28/02/2041 Spot Bond			11.34000	64.73179	11.28000	64.99588			048,995,933,424,000.00	268,870,893,600	633,354,468,50
<b>Total R214 SPOT</b>									<b>18,995,933,424,000.00</b>	<b>268,870,893,600</b>	<b>633,354,468,50</b>
<b>Total For R214</b>									<b>18,995,933,424,000.00</b>	<b>268,870,893,600</b>	<b>633,354,468,50</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.75902			0.00	450,000,000	450,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>450,000,000</b>	<b>450,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>450,000,000</b>	<b>450,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.21746			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	100.59904			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	100.77400			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.46934			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	101.45678			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	100.50740			0.00	0	227,000,00
<b>Total RDFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>227,000,00</b>
<b>Total For RDFB24</b>									<b>0.00</b>	<b>0</b>	<b>227,000,00</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.27595			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	101.66774			0.00	1,000,000,000	500,000,00
<b>Total RDFB27 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For RDFB27</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>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
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.39894				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	101.42454				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	101.48733				0.00	0	30,000,00
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.54618				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	100.66424				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	96.03833				0.00	0	900,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
RED16 On 07/12/2022 Spot Bond					0.00000	99.83292				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.41937				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	100.41723				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	100.95015				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	99.90379				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	100.58062				0.00	0	
<b>Total RED603 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 RED603</b>									<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.54469			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	101.83721			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	0.00000			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	100.81850			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	101.24402			0.00	0	400,000,00
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.99361			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	101.51285			0.00	0	
<b>Total RES53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>									<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	101.03739			0.00	0	30,000,00
<b>Total RES59 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For RES59</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.43328			0.00	0	
<b>Total RFCA1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>									<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.41189			0.00	0	
<b>Total RFCA2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>									<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.50896			0.00	0	
<b>Total RFCB1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>									<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.46772			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.59857				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.54874				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.81752				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.74673				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.14969				0.00	0	100,000,00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RW23 On 10/12/2023 Spot Bond			9.17500	100.19043	9.17500	100.11678				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			11.40500	94.91315	11.40500	94.82689				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			11.89000	98.22690	11.89000	98.13395				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.05634				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			10.90000	99.28229	10.90000	99.19595				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.76780				0.00	2,400,000,000	1,600,000,000
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,600,000,000</b>
<b>Total For SBN02</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,600,000,000</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	101.06767				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			9.22500	102.93236	9.22500	102.85546				0.00	0	120,000,000
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.94358				0.00	12,000,000,000	6,250,000,000
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,250,000,000</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,250,000,000</b>
SBS27 On 20/02/2024 Spot Bond			8.66000	104.57320	8.66000	104.50096				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.27000	97.10569	9.27000	97.03280				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.56000	100.62763	9.56000	100.55064				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			8.86500	104.12229	8.86500	104.04748				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.08000	103.18437	9.08000	103.10970				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			10.54500	99.25715	10.54500	99.17404				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			9.11000	104.52876	9.11000	104.45161				0.00	0	
<b>Total SBS42 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 SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.55500	105.56136	9.55500	105.47974				0.00	0	5,500,000,00
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000,00</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000,00</b>
SBS46 On 15/02/2023 Spot Bond			7.08000	103.87429	7.08000	103.81471				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	100.58222				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			8.78000	8.78000	8.78000	104.34841				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.75318				0.00	0	380,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.53283				0.00	0	1,000,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	100.70175				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.59596				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.00084				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	100.97298				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	101.11722				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	101.38314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.67751				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	101.63246				0.00	0	500,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.33585				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	99.99970				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	100.48594				0.00	0	20,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.38672				0.00	0	210,000,00
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	99.94529				0.00	0	400,000,00
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	100.74111				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	100.77360				0.00	8,000,000,000	4,250,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>4,250,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>4,250,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.67043				0.00	149,900,000,000	81,400,000,00
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>149,900,000,000</b>	<b>81,400,000,00</b>
<b>Total For SBS76</b>										<b>0.00</b>	<b>149,900,000,000</b>	<b>81,400,000,00</b>
SBS77 On 19/10/2027 Spot Bond					0.00000	100.86814				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS78 On 01/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			760,000,000,000,000.00	187,600,000,000	93,800,000,00
<b>Total SBS78 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>187,600,000,000</b>	<b>93,800,000,00</b>
<b>Total For SBS78</b>									<b>0,000,000,000,000.00</b>	<b>187,600,000,000</b>	<b>93,800,000,00</b>
SBS79 On 01/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			360,000,000,000,000.00	123,600,000,000	61,800,000,00
<b>Total SBS79 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>123,600,000,000</b>	<b>61,800,000,00</b>
<b>Total For SBS79</b>									<b>0,000,000,000,000.00</b>	<b>123,600,000,000</b>	<b>61,800,000,00</b>
SBSI11 On 07/12/2023 Spot Bond			4.61000	322.46667	4.61000	322.31681			0.00	0	376,000,00
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>376,000,00</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>376,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	223.65959			0.00	0	
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.97402			0.00	0	
<b>Total SBSS01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>									<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.57404			0.00	200,000,000	100,000,00
<b>Total SBSS02 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBSS02</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.62911			0.00	0	20,000,00
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	106.17728			0.00	0	
<b>Total SBT104 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>									<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBT105 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>									<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.19352			0.00	0	
<b>Total SBT106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>									<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.89551			0.00	0	
<b>Total SBT107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>									<b>0.00</b>	<b>0</b>	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.40416			0.00	0	
<b>Total SBT108 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 SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.28018				0.00	0	
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.76429				0.00	3,000,000,000	3,000,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.82855				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			9.14000	101.22362	9.14000	101.14922				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.97304				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.57122				0.00	800,000,000	600,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	106.39242				0.00	550,000,000	3,155,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>3,155,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>550,000,000</b>	<b>3,155,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.40485				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.44897				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.46322				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	100.60269				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			9.64500	97.24047	9.64500	97.16583				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.60240				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.28375				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	100.27913				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	100.29280				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	100.30217				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	100.29755				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	100.28832				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	100.30198				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.31137				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	100.30903				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	100.30670				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.32032				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.98000	102.65233	8.98000	102.57893				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.04771				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	102.03574				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	100.91432				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	101.08832				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	100.33155				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.11906				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	100.12262				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.11935				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	100.12338				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	102.13284				0.00	0	
<b>Total SPG004 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 SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.18066				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	101.90781				0.00	0	100,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SPG00: On 15/10/2024 Spot Bond					0.00000	101.46347				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	100.57189				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	101.01719				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	100.98550				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	100.83516				0.00	0	100,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.50438				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			4.93000	4.93000	4.93000	160.65869				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 21/12/2026 Spot Bond			8.67000	110.91384	8.67000	110.83671				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 28/02/2031 Spot Bond			10.08000	84.87458	10.08000	84.80543				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.66604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 13/10/2023 Spot Bond					0.00000	101.05787				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 13/10/2023 Spot Bond			8.68500	102.30023	8.68500	102.22857				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 31/01/2038 Spot Bond			5.41000	115.97114	5.41000	115.91008				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 09/02/2027 Spot Bond					0.00000	99.41220				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 30/04/2027 Spot Bond					0.00000	100.64077				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 05/04/2027 Spot Bond					0.00000	101.61769				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05( On 08/12/2023 Spot Bond			4.74000	4.74000	4.74000	321.90751				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05( On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/01/2025 Spot Bond			4.33500	4.33500	4.33500	162.64419				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	113.19966				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			5.18000	5.18000	5.18000	112.15201				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>	

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 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	208.16905				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	100.09886				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	100.09768				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	101.61974				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	101.58989				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	111.50556				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	103.33733				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	101.53366				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	101.07560				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.10130				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.74988				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	100.47116				0.00	0	
<b>Total SSN083 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 SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	224.15219				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	100.60032				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	99.07775				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	99.87894				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			10.88500	88.64937	10.88500	88.57281				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	101.73414				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.98000	208.47416	4.98000	208.37064				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			5.73500	220.75660	5.73500	220.63415				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.37164				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.43301				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	101.45423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.04119				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	97.31623				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	97.02656				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	97.57784				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	100.92699				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	100.10888				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	101.56044				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	102.68846				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.68004				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	104.52470				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			4.75076	110.18534	4.75076	110.11512				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN171 On 31/12/2050 Spot Bond			4.74800	45.39421	4.74800	112.46853				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>	
SSN177 On 30/11/2022 Spot Bond					0.00000	0.00000				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>	
SSN178 On 28/09/2027 Spot Bond					0.00000	101.96085				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>	
SSN179 On 16/02/2023 Spot Bond					0.00000	100.21063				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>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.38403				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST202 On 31/08/2027 Spot Bond					0.00000	100.02990				0.00	0	10,000,00
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
STF001 On 01/03/2027 Spot Bond					0.00000	102.75338				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			9.18500	101.15814	9.18500	101.08329				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	100.20464				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.20026				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	100.13080				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.22497				0.00	0	
<b>Total T17A13 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 T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.12658				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	100.12361				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	100.12658				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			7.31500	101.76517	7.31500	101.70559				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			7.82500	101.91239	7.82500	101.84864				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	100.12144				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					0.00000	100.09840				0.00	0	
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.12814				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					0.00000	100.09991				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.39500	105.62531	9.39500	102.82410				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.27015				0.00	0	25,000,00
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
TC002 On 15/02/2027 Spot Bond					0.00000	100.35184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.35867				0.00	0	5,060,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,060,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>5,060,000,00</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.16673				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.40994				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.60326				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.39537				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.94473				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.72718				0.00	0	4,120,000,00
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,120,000,00</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	<b>4,120,000,00</b>
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.79115				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.14151				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.91121				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.93261				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	99.77670				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.13424				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	100.20474				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	100.12682				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2024 Spot Bond			8.59500	102.25975	8.59500	102.18962				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	100.12831				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	100.12742				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			5.86500	101.48028	5.86500	101.43246				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.13398				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.30169				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.14531				0.00	0	
<b>Total TH16B3 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 TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.14322				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	100.15752				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	100.15365				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	100.20716				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	100.23236				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	100.21754				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	100.13993				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	100.13548				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	100.13400				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.15060				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	100.14378				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	100.14289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.20497				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	100.19405				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	100.18726				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	100.11043				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	100.13409				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					0.00000	99.91337				0.00	0	7,400,000,00
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,400,000,00</b>
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	<b>7,400,000,00</b>
TH18C On 21/08/2027 Spot Bond					0.00000	100.15487				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					0.00000	100.10814				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.18449				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.11912				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.11014				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH180: On 21/11/2023 Spot Bond					0.00000	100.09377				0.00	0	
<b>Total TH1802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH1802</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.88500	103.49180	8.88500	103.41727				0.00	0	30,000,00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.74386				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	100.97025				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			9.16500	101.29382	9.16500	101.21903				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	102.09434				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.40923				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	100.48370				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	100.81994				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.31500	102.12953	9.31500	102.05251			59,682,695,400,000.00		6,407,160,000	3,817,160,00
<b>Total TN23 SPOT</b>									<b>59,682,695,400,000.00</b>		<b>6,407,160,000</b>	<b>3,817,160,00</b>
<b>Total For TN23</b>									<b>59,682,695,400,000.00</b>		<b>6,407,160,000</b>	<b>3,817,160,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	53.83031	100.00000	53.46976				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			9.54500	102.65601	9.54500	102.57801			111,817,766,000.00		11,714,800	1,665,857,40
<b>Total TN25 SPOT</b>									<b>111,817,766,000.00</b>		<b>11,714,800</b>	<b>1,665,857,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<b>Total For TN25</b>										<b>111,817,766,000.00</b>	<b>11,714,800</b>	<b>1,665,857,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	22.13259	100.00000	21.98676				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.00500	92.64155	11.00500	92.55934				110,419,768,000.00	10,033,600	21,057,016,80
<b>Total TN27 SPOT</b>										<b>110,419,768,000.00</b>	<b>10,033,600</b>	<b>21,057,016,80</b>
<b>Total For TN27</b>										<b>110,419,768,000.00</b>	<b>10,033,600</b>	<b>21,057,016,80</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.98459	100.00000	10.91102				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			11.15000	99.41689	11.15000	99.32899				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			11.78000	95.17378	11.78000	95.08403				100,082,880,000.00	8,496,000	904,883,00
<b>Total TN30 SPOT</b>										<b>100,082,880,000.00</b>	<b>8,496,000</b>	<b>904,883,00</b>
<b>Total For TN30</b>										<b>100,082,880,000.00</b>	<b>8,496,000</b>	<b>904,883,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.98131	8.00000	115.90634				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			12.35700	97.64746	12.35700	97.55206				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			12.46000	89.51248	12.46000	89.42334				78,383,368,000.00	6,290,800	11,348,145,40
<b>Total TN40 SPOT</b>										<b>78,383,368,000.00</b>	<b>6,290,800</b>	<b>11,348,145,40</b>
<b>Total For TN40</b>										<b>78,383,368,000.00</b>	<b>6,290,800</b>	<b>11,348,145,40</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.65322	10.75000	101.56552				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.48383				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	100.53261				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.99500	101.82167	5.99500	102.24725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.61182				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	101.41547				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	101.37720				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.46710				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			7.71500	100.73190	7.71500	103.10367				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>	
TRA4A1 On 13/04/2024 Spot Bond					0.00000	101.05355				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			8.68500	101.99928	8.68500	101.92784				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>	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.05355				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>	
TRA4A8 On 13/04/2024 Spot Bond			8.72500	101.10472	8.72500	101.03359				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	99.81875				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.60095				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	101.57861				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	101.51888				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	101.90697				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.90697				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	98.71039				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	98.59205				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	98.10063				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	101.08992				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.81774				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.35291				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>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total TWC421 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 TWC421</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.00000				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	99.89987				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	100.08587				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	100.08559				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	99.91924				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	100.08528				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 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC428</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 27/02/2023 Spot Bond					0.00000	100.20643				0.00	0	15,700,000,00
<b>Total TWC429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,700,000,00</b>
<b>Total For TWC429</b>										<b>0.00</b>	<b>0</b>	<b>15,700,000,00</b>
UG26 On 09/03/2026 Spot Bond			11.01500	103.47030	11.01500	103.37840				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.26771				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	100.23968				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.27462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.30445				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	100.31134				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	100.32236				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	100.37097				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	100.38013				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	101.10614				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	100.45738				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	100.28065				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.83532				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	100.29731				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	100.09397				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE20 On 27/08/2027 Spot Bond					0.00000	100.09612			0.00	0	200,000,00
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For VKE20</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.63759			0.00	150,000,000	100,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>150,000,000</b>	<b>100,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>150,000,000</b>	<b>100,000,00</b>
<b>Total for SPOT</b>									<b>2.14e+017</b>	<b>968,794,117,200</b>	<b>583,248,303,80</b>
<b>Total for SPOT :</b>									<b>2.14e+017</b>	<b>968,794,117,200</b>	<b>583,248,303,80</b>
<b>Total Futures</b>									<b>2.14e+017</b>	<b>968,794,326,524</b>	<b>583,249,738,74</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>135,30</b>
<b>Grand Total:</b>									<b>2.14e+017</b>	<b>968,794,326,524</b>	<b>583,249,874,10</b>