



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: 10/02/2023

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 04/05/2023 Bond Future			12.02827	74.68872	11.93477	75.13331			0.00	0	
ES33 On 03/08/2023 Bond Future			12.17913	76.17376	12.08110	76.62999			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.34161	73.89181	12.23848	74.36119			0.00	0	
ES33 On 01/02/2024 Bond Future			12.51600	75.36010	12.40899	75.83583			0.00	0	
ES33 On 02/05/2024 Bond Future			12.71336	72.99266	12.60374	73.46788			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 04/05/2023 Bond Future			12.44159	71.84786	12.36829	72.25352			0.00	0	
ES42 On 03/08/2023 Bond Future			12.58094	73.27653	12.50426	73.69317			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.72986	70.46849	12.64933	70.89740			0.00	0	
ES42 On 01/02/2024 Bond Future			12.88169	71.86784	12.79848	72.30248			0.00	0	
ES42 On 02/05/2024 Bond Future			13.05713	68.96544	12.97220	69.39904			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
I2025 On 04/05/2023 Bond Future			169.21512	169.21512	169.23095	169.23095			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			170.83960	170.83960	170.86161	170.86161			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.23057	174.23057	174.26196	174.26196			0.00	0	
I2025	On	01/02/2024	Bond Future			175.91290	175.91290	175.93793	175.93793			0.00	0	
I2025	On	02/05/2024	Bond Future			179.24887	179.24887	179.25215	179.25215			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,57</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,57</b>
I2029	On	04/05/2023	Bond Future			121.30270	121.30270	121.38031	121.38031			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.71458	123.71458	123.79797	123.79797			0.00	0	7
I2029	On	02/11/2023	Bond Future			124.84418	124.84418	124.93569	124.93569			0.00	0	
I2029	On	01/02/2024	Bond Future			127.32690	127.32690	127.41525	127.41525			0.00	0	
I2029	On	02/05/2024	Bond Future			128.38607	128.38607	128.46055	128.46055			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,77</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,77</b>
I2033	On	04/05/2023	Bond Future			115.24317	115.24317	115.68758	115.68758			0.00	0	1,54
I2033	On	03/08/2023	Bond Future			117.53446	117.53446	117.99177	117.99177			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			118.45155	118.45155	118.92407	118.92407			0.00	0	
I2033	On	01/02/2024	Bond Future			120.80721	120.80721	121.28440	121.28440			0.00	0	
I2033	On	02/05/2024	Bond Future			121.64908	121.64908	122.12034	122.12034			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
I2038	On	04/05/2023	Bond Future			128.16701	128.16701	128.13793	128.13793			0.00	0	4,62
I2038	On	03/08/2023	Bond Future			128.75773	128.75773	128.73256	128.73256			0.00	0	
I2038	On	02/11/2023	Bond Future			131.31331	131.31331	131.29432	131.29432			0.00	0	
I2038	On	01/02/2024	Bond Future			131.91910	131.91910	131.89454	131.89454			0.00	0	
I2038	On	02/05/2024	Bond Future			134.41937	134.41937	134.37764	134.37764			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
I2046	On	04/05/2023	Bond Future			112.56093	112.56093	112.53521	112.53521			0.00	0	17,30
I2046	On	03/08/2023	Bond Future			114.79885	114.79885	114.77675	114.77675			0.00	0	
I2046	On	02/11/2023	Bond Future			114.99372	114.99372	114.97724	114.97724			0.00	0	
I2046	On	01/02/2024	Bond Future			117.28026	117.28026	117.25876	117.25876			0.00	0	
I2046	On	02/05/2024	Bond Future			117.37274	117.37274	117.33687	117.33687			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
I2050	On	04/05/2023	Bond Future			114.67365	114.67365	114.34498	114.34498			0.00	0	13,21
I2050	On	03/08/2023	Bond Future			114.77566	114.77566	114.44423	114.44423			0.00	0	
I2050	On	02/11/2023	Bond Future			117.05358	117.05358	116.72166	116.72166			0.00	0	
I2050	On	01/02/2024	Bond Future			117.14770	117.14770	116.80451	116.80451			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			119.36771	119.36771	119.00320	119.00320			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,25</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>13,25</b>
R186	On	04/05/2023	Bond Future			8.37914	110.49377	8.30075	110.74435		4.24	0.00	0	95,55
R186	On	03/08/2023	Bond Future			8.41634	107.35981	8.32966	107.61944		4.18	0.00	0	
R186	On	02/11/2023	Bond Future			8.45858	109.46531	8.36165	109.73592		3.89	0.00	0	1,26
R186	On	01/02/2024	Bond Future			8.50676	106.31287	8.40169	106.58455		3.72	0.00	0	
R186	On	02/05/2024	Bond Future			8.60717	108.29963	8.49637	108.56262		3.33	0.00	0	
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>96,82</b>
R186	On	04/05/2023	Bond Future	8.84	Call			2,064.17000	2.06417	1,851,010	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			355.21000	0.35521	392,630	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,038.83000	1.03883	871,360	4.29	0.00	0	26
R186	On	04/05/2023	Bond Future	8.36	Put			849.37000	0.84937	932,480	4.29	0.00	0	26
R186	On	04/05/2023	Bond Future	8.82	Call			2,015.50000	2.01550	1,803,590	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			369.30000	0.36930	407,970	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,039.79000	2.03979	1,827,250	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			362.20000	0.36220	400,240	4.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			216.44000	0.21644	266,030	4.96	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,341.17000	4.34117	4,130,470	4.96	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			213.73000	0.21373	262,660	4.96	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,366.89000	4.36689	4,155,840	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			210.91000	0.21091	259,490	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,315.33000	4.31533	4,105,290	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,425.96000	3.42596	3,201,090	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			625.87000	0.62587	671,610	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,469.14000	3.46914	3,243,430	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			615.00000	0.61500	659,900	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,778.31000	5.77831	5,544,910	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			214.18000	0.21418	251,390	4.87	0.00	0	1,76
R186	On	02/11/2023	Bond Future	9.15	Call			2,942.64000	2.94264	2,726,580	4.33	0.00	0	1,76
R186	On	02/11/2023	Bond Future	9.15	Put			766.74000	0.76674	821,290	4.33	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,447.53000	3.44753	3,222,240	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			620.41000	0.62041	665,730	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			732.04000	0.73204	757,690	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,573.61000	3.57361	3,326,930	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			726.93000	0.72693	751,930	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,534.16000	3.53416	3,288,090	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			737.53000	0.73753	763,140	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,553.70000	3.55370	3,307,670	4.22	0.00	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
R186	On	02/05/2024	Bond Future	8.00	Call		1,063.19000	1.06319	886,180	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,251.74000	2.25174	2,337,720	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,074.13000	1.07413	896,290	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,238.56000	2.23856	2,323,710	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,052.32000	1.05232	876,590	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,264.99000	2.26499	2,352,250	3.12	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,832</b>
<b>Total For R186</b>											<b>0.00</b>	<b>0</b>	<b>100,652</b>
R197	On	04/05/2023	Bond Future			335.72069	335.72069	335.57590	335.57590		0.00	0	30
R197	On	03/08/2023	Bond Future			333.32918	333.32918	333.19346	333.19346		0.00	0	
R197	On	02/11/2023	Bond Future			339.94472	339.94472	339.82397	339.82397		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
R202	On	04/05/2023	Bond Future			250.95069	250.95069	250.78497	250.78497		0.00	0	4,900
R202	On	03/08/2023	Bond Future			251.12473	251.12473	250.96443	250.96443		0.00	0	40
R202	On	02/11/2023	Bond Future			256.10889	256.10889	255.95869	255.95869		0.00	0	
R202	On	01/02/2024	Bond Future			256.26486	256.26486	256.10087	256.10087		0.00	0	
R202	On	02/05/2024	Bond Future			261.12198	261.12198	260.92246	260.92246		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,360</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,360</b>
R2030	On	04/05/2023	Bond Future			9.94611	92.75718	9.81026	93.37572	9.27	19,757,279.34	213	81,900
R2030	On	03/08/2023	Bond Future			10.05153	90.57222	9.90777	91.20621	9.31	0.00	0	7,400
R2030	On	02/11/2023	Bond Future			10.15634	92.34835	10.00387	92.99984	8.64	0.00	0	140
R2030	On	01/02/2024	Bond Future			10.27162	90.15844	10.11162	90.81903	8.46	0.00	0	
R2030	On	02/05/2024	Bond Future			10.42292	91.84280	10.25675	92.50405	7.84	0.00	0	
<b>Total R2030 Future</b>											<b>19,757,279.34</b>	<b>213</b>	<b>89,600</b>
R2030	On	04/05/2023	Bond Future	12.57	Call		11,601.48000	11.60148	10,988,510	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,934.17000	7.93417	7,345,730	11.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,062.40000	2.06240	2,343,250	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		9,559.50000	9.55950	8,958,460	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		43.84000	0.04384	61,340	11.46	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	12.50	Call		11,333.78000	11.33378	10,721,790	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		14.04000	0.01404	20,590	11.46	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.54	Call		3,900.03000	3.90003	3,385,880	10.10	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		11.68000	0.01168	17,250	11.46	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Call		4,282.88000	4.28288	3,754,990	10.23	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put		542.63000	0.54263	633,280	10.23	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		6,854.48000	6.85448	6,271,740	11.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			184.81000	0.18481	220,610	11.00		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			3,496.17000	3.49617	2,998,520	9.97		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			111.23000	0.11123	141,330	11.32		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			3,831.60000	3.83160	3,320,220	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			657.56000	0.65756	764,720	10.08		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,865.77000	3.86577	3,353,000	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			648.01000	0.64801	753,780	10.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			760.83000	0.76083	881,720	9.97		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			638.58000	0.63858	742,970	10.10		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,663.88000	1.66388	1,296,720	9.30		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			1,802.39000	1.80239	2,053,770	9.30		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,222.07000	2.22207	1,802,340	9.52		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			1,359.62000	1.35962	1,558,430	9.52		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			446.78000	0.44678	288,040	8.81		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			4,103.98000	4.10398	4,563,780	8.81		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,234.45000	1.23445	921,560	9.13		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			2,295.04000	2.29504	2,600,690	9.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,418.19000	1.41819	1,080,500	9.20		0.00	0	47
R2030 On 03/08/2023 Bond Future	12.59	Put			119.43000	0.11943	159,660	11.11		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Call			3,633.13000	3.63313	3,214,080	9.63		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			1,485.21000	1.48521	1,700,150	9.63		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,385.00000	4.38500	3,926,400	9.85		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.36	Call			6,738.28000	6.73828	6,200,350	10.50		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,170.56000	1.17056	1,345,950	9.85		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			6,668.96000	6.66896	6,132,620	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			593.45000	0.59345	691,100	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			581.61000	0.58161	677,670	10.50		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			11,084.27000	11.08427	10,490,510	11.11		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			12,159.09000	12.15909	11,552,610	11.11		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			74.37000	0.07437	101,880	11.11		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			6,703.60000	6.70360	6,166,540	10.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			587.50000	0.58750	684,430	10.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,534.61000	1.53461	1,692,000	9.27		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			4,895.95000	4.89595	4,404,120	9.26		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,557.76000	1.55776	1,717,420	9.26		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,925.28000	4.92528	4,432,310	9.26		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,546.15000	1.54615	1,704,670	9.26		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,954.66000	4.95466	4,460,560	9.27		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			6,444.58000	6.44458	5,934,130	9.51		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,407.81000	1.40781	1,557,950	9.51		0.00	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	01/02/2024	Bond Future	11.35	Call		6.385.44000	6.38544	5,876,460	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,425.94000	1.42594	1,577,550	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		6,415.13000	6.41513	5,905,270	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,416.99000	1.41699	1,567,720	9.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,127.33000	4.12733	4,480,260	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,378.87000	2.37887	2,069,130	7.60	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,105.03000	4.10503	4,456,540	7.60	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,341.66000	2.34166	2,035,170	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,149.72000	4.14972	4,504,480	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,360.23000	2.36023	2,051,910	7.59	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,48</b>
<b>Total For R2030</b>											<b>19,757,279.34</b>	<b>213</b>	<b>98,05</b>
R2032	On	04/05/2023	Bond Future			10.58765	87.60300	10.47813	88.17122	11.97	22,864,383.00	261	169,78
R2032	On	03/08/2023	Bond Future			10.69726	89.32384	10.58228	89.90654	11.88	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.81492	86.91688	10.69379	87.51583	11.54	0.00	0	
R2032	On	01/02/2024	Bond Future			10.93905	88.62472	10.81310	89.23192	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future			11.09016	86.12425	10.96062	86.73157	10.31	0.00	0	
<b>Total R2032 Future</b>											<b>22,864,383.00</b>	<b>261</b>	<b>172,38</b>
R2032	On	04/05/2023	Bond Future	9.80	Call		711.86000	0.71186	494,270	11.13	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,341.15000	4.34115	4,691,780	11.13	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		16.08000	0.01608	20,480	14.82	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		3,393.74000	3.39374	2,933,310	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		1,030.12000	1.03012	1,117,410	12.79	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.69	Call		2,738.69000	2.73869	2,308,260	12.24	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put		3,459.05000	3.45905	3,744,440	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		5,169.72000	5.16972	4,660,470	13.24	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		680.88000	0.68088	739,850	13.24	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,761.13000	13.76113	13,197,310	14.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		1,298.19000	1.29819	1,407,480	12.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call		1,657.14000	1.65714	1,305,240	11.70	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put		1,281.90000	1.28190	1,389,690	12.54	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call		3,778.12000	3.77812	3,303,960	12.70	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put		1,113.67000	1.11367	1,207,730	12.70	0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call		3,994.01000	3.99401	3,513,080	12.79	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,524.63000	2.52463	2,106,050	12.14	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		1,789.50000	1.78950	1,939,140	12.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put		1,643.84000	1.64384	1,781,630	12.24	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.87	Call		3,325.52000	3.32552	2,867,950	12.51	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		1,314.66000	1.31466	1,425,310	12.51	0.00	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
R2032 On 04/05/2023 Bond Future	10.88	Call			3,359.56000	3.35956	2,900,630	12.52		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			783.63000	0.78363	551,930	11.18		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,138.66000	4.13866	4,475,180	11.18		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			1,082.46000	1.08246	799,630	11.36		0.00	0	7,
R2032 On 04/05/2023 Bond Future	10.30	Put			2,591.82000	2.59182	2,808,140	11.70		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			2,261.37000	2.26137	1,859,460	12.01		0.00	0	7,
R2032 On 04/05/2023 Bond Future	10.53	Put			1,991.65000	1.99165	2,157,960	12.01		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			6,963.31000	6.96331	6,384,240	13.25		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,229.98000	1.22998	1,233,610	13.25		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,103.34000	1.10334	848,610	11.24		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Put			1,095.59000	1.09559	1,094,150	13.41		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,418.86000	2.41886	2,004,510	11.70		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,296.74000	6.29674	6,624,710	11.24		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,871.36000	3.87136	4,039,710	11.70		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			6,926.93000	6.92693	6,348,320	13.24		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,240.15000	1.24015	1,244,240	13.24		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			6,999.74000	6.99974	6,420,420	13.26		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,219.89000	1.21989	1,223,270	13.26		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			7,476.98000	7.47698	6,892,840	13.41		0.00	0	5,00
R2032 On 02/11/2023 Bond Future	11.24	Call			5,086.80000	5.08680	4,630,320	12.01		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,428.29000	2.42829	2,570,760	12.01		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			5,024.52000	5.02452	4,570,460	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,461.46000	2.46146	2,606,350	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			5,055.62000	5.05562	4,600,490	12.00		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,444.82000	2.44482	2,588,640	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,039.53000	2.03953	2,167,350	11.47		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			6,864.48000	6.86448	6,384,300	11.48		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,027.18000	2.02718	2,154,200	11.48		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			6,799.34000	6.79934	6,320,770	11.46		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,051.95000	2.05195	2,180,580	11.46		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			6,831.89000	6.83189	6,352,510	11.47		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			3,038.94000	3.03894	2,704,340	9.99		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,001.41000	5.00141	5,274,130	9.99		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			3,061.01000	3.06101	2,725,120	10.00		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,975.01000	4.97501	5,246,440	10.00		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			3,016.96000	3.01696	2,684,010	9.99		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,027.95000	5.02795	5,302,320	9.99		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>32,35</b>
<b>Total For R2032</b>										<b>22,864,383.00</b>	<b>261</b>	<b>204,77</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
R2035 On 04/05/2023 Bond Future			11.08296	87.31093	10.97871	87.92178		14.23	56,752,104.50	650	158,78
R2035 On 03/08/2023 Bond Future			11.19523	89.02596	11.08629	89.65196		14.35	0.00	0	2,56
R2035 On 02/11/2023 Bond Future			11.31747	86.26920	11.20329	86.91225		14.14	0.00	0	12
R2035 On 01/02/2024 Bond Future			11.44900	87.96458	11.33067	88.61679		13.81	0.00	0	
R2035 On 02/05/2024 Bond Future			11.59395	85.10688	11.47275	85.76026		13.12	0.00	0	
<b>Total R2035 Future</b>									<b>56,752,104.50</b>	<b>650</b>	<b>161,46</b>
R2035 On 04/05/2023 Bond Future	9.85	Call			339.72000	0.33972	228,830	12.99	0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			7,362.46000	7.36246	7,862,420	12.99	0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			3,944.72000	3.94472	4,236,200	13.60	0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			11,822.55000	11.82255	11,220,950	17.20	0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			127.00000	0.12700	136,250	17.20	0.00	0	48
R2035 On 04/05/2023 Bond Future	11.80	Call			5,598.31000	5.59831	5,026,730	15.45	0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			947.13000	0.94713	986,400	15.45	0.00	0	1,00
R2035 On 04/05/2023 Bond Future	11.87	Call			5,897.56000	5.89756	5,320,460	15.55	0.00	0	
R2035 On 04/05/2023 Bond Future	11.87	Put			866.54000	0.86654	900,290	15.55	0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			8,534.76000	8.53476	7,928,310	16.42	0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			400.34000	0.40034	404,740	16.42	0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			3,245.41000	3.24541	2,757,410	14.53	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,956.01000	1.95601	2,078,860	14.53	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,280.55000	3.28055	2,790,580	14.54	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,933.53000	1.93353	2,054,410	14.54	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,315.85000	3.31585	2,823,940	14.56	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,911.26000	1.91126	2,030,200	14.56	0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,480.32000	1.48032	1,145,880	13.66	0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			3,751.64000	3.75164	4,028,050	13.66	0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			2,738.04000	2.73804	2,283,070	14.30	0.00	0	71
R2035 On 04/05/2023 Bond Future	10.42	Call			1,098.65000	1.09865	821,460	13.44	0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			4,478.98000	4.47898	4,812,640	13.44	0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			1,367.28000	1.36728	1,047,910	13.60	0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,319.66000	2.31966	2,475,540	14.30	0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,140.81000	3.14081	2,659,170	14.48	0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			2,024.61000	2.02461	2,153,820	14.48	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,825.39000	1.82539	1,947,330	15.63	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,868.08000	6.86808	6,363,040	15.64	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,811.19000	1.81119	1,932,150	15.64	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,790.47000	6.79047	6,287,410	15.61	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,839.69000	1.83969	1,962,630	15.61	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,829.25000	6.82925	6,325,190	15.63	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,966.91000	4.96691	4,478,110	14.33	0.00	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
R2035	On	02/11/2023	Bond Future	11.42	Put		3,752.21000	3.75221	3,906,460	14.33	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,998.99000	4.99899	4,508,960	14.34	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,728.82000	3.72882	3,881,840	14.34	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,934.92000	4.93492	4,447,060	14.32	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		3,775.73000	3.77573	3,930,920	14.32	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,130.86000	3.13086	3,283,020	14.72	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,695.03000	7.69503	7,194,140	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,114.13000	3.11413	3,265,450	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,729.62000	7.72962	7,227,890	14.74	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,097.49000	3.09749	3,247,970	14.74	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,660.47000	7.66047	7,160,420	14.72	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		4,309.69000	4.30969	3,868,970	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,861.81000	5.86181	6,074,470	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		4,336.24000	4.33624	3,893,910	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,832.79000	5.83279	6,043,840	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		4,362.87000	4.36287	3,918,930	12.88	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,803.91000	5.80391	6,013,350	12.88	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,98</b>
<b>Total For R2035</b>											<b>56,752,104.50</b>	<b>650</b>	<b>167,45</b>
R2037	On	04/05/2023	Bond Future			11.34867	82.68539	11.25461	83.24020	15.45	29,353,313.45	355	57,5
R2037	On	03/08/2023	Bond Future			11.46878	80.05218	11.37056	80.62079	16.41	105,108,512.34	1,313	72,4
R2037	On	02/11/2023	Bond Future			11.58623	81.62186	11.48352	82.20614	15.39	0.00	0	
R2037	On	01/02/2024	Bond Future			11.71160	78.97051	11.60543	79.56306	15.86	0.00	0	
R2037	On	02/05/2024	Bond Future			11.85861	80.44440	11.75010	81.03771	14.34	0.00	0	
<b>Total R2037 Future</b>											<b>134,461,825.79</b>	<b>1,668</b>	<b>129,93</b>
R2037	On	04/05/2023	Bond Future	11.31	Call		2,764.12000	2.76412	2,336,490	15.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,428.89000	1.42889	1,482,740	16.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,463.36000	2.46336	2,592,730	15.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		5,100.21000	5.10021	4,582,370	16.60	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,182.06000	1.18206	1,219,030	16.60	0.00	0	7
R2037	On	04/05/2023	Bond Future	13.73	Call		13,002.25000	13.00225	12,451,650	18.69	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		88.80000	0.08880	93,010	18.69	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put		3,279.76000	3.27976	3,471,810	15.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,731.79000	2.73179	2,306,350	15.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,436.73000	2.43673	2,563,910	15.55	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,796.47000	2.79647	2,366,990	15.57	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,410.18000	2.41018	2,535,510	15.57	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,457.75000	4.45775	3,956,790	16.33	0.00	0	4
R2037	On	04/05/2023	Bond Future	10.95	Call		1,723.88000	1.72388	1,381,760	14.98	0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2037	On	04/05/2023	Bond Future	10.95	Put		3,559.46000	3.55946	3,772,150	14.98	0.00	0		
R2037	On	04/05/2023	Bond Future	11.03	Call		1,932.09000	1.93209	1,569,330	15.10	0.00	0	40	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,341.37000	6.34137	5,892,770	17.69	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Put		2,147.60000	2.14760	2,267,610	17.69	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Call		6,378.98000	6.37898	5,929,220	17.70	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Put		2,131.44000	2.13144	2,250,290	17.70	0.00	0		
R2037	On	03/08/2023	Bond Future	10.30	Call		1,239.04000	1.23904	1,041,820	15.32	0.00	0	1,80	
R2037	On	03/08/2023	Bond Future	10.30	Put		7,836.60000	7.83660	8,207,990	15.32	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Call		6,416.45000	6.41645	5,965,940	17.72	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Put		2,115.20000	2.11520	2,233,300	17.72	0.00	0	1,80	
R2037	On	03/08/2023	Bond Future	11.00	Call		2,695.15000	2.69515	2,386,540	16.07	0.00	0		
R2037	On	03/08/2023	Bond Future	11.00	Put		4,894.30000	4.89430	5,154,300	16.07	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Call		4,690.02000	4.69002	4,246,860	15.47	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Put		4,197.65000	4.19765	4,338,770	15.47	0.00	0		
R2037	On	02/11/2023	Bond Future	11.55	Call		4,627.62000	4.62762	4,187,080	15.45	0.00	0		
R2037	On	02/11/2023	Bond Future	11.55	Put		4,248.73000	4.24873	4,392,470	15.45	0.00	0		
R2037	On	02/11/2023	Bond Future	11.56	Call		4,658.92000	4.65892	4,216,930	15.46	0.00	0		
R2037	On	02/11/2023	Bond Future	11.56	Put		4,223.26000	4.22326	4,365,550	15.46	0.00	0		
R2037	On	01/02/2024	Bond Future	12.32	Call		7,355.71000	7.35571	6,909,820	16.78	0.00	0		
R2037	On	01/02/2024	Bond Future	12.32	Put		3,488.62000	3.48862	3,635,280	16.78	0.00	0		
R2037	On	01/02/2024	Bond Future	12.33	Call		7,389.71000	7.38971	6,942,740	16.79	0.00	0		
R2037	On	01/02/2024	Bond Future	12.33	Put		3,470.47000	3.47047	3,616,050	16.79	0.00	0		
R2037	On	01/02/2024	Bond Future	12.31	Call		7,322.04000	7.32204	6,876,650	16.77	0.00	0		
R2037	On	01/02/2024	Bond Future	12.31	Put		3,507.15000	3.50715	3,654,310	16.77	0.00	0		
R2037	On	02/05/2024	Bond Future	11.43	Put		6,157.29000	6.15729	6,339,640	14.05	0.00	0		
R2037	On	02/05/2024	Bond Future	11.44	Call		4,395.83000	4.39583	3,983,040	14.06	0.00	0		
R2037	On	02/05/2024	Bond Future	11.44	Put		6,127.68000	6.12768	6,308,200	14.06	0.00	0		
R2037	On	02/05/2024	Bond Future	11.45	Call		4,422.68000	4.42268	4,008,430	14.07	0.00	0		
R2037	On	02/05/2024	Bond Future	11.45	Put		6,097.83000	6.09783	6,276,890	14.07	0.00	0		
R2037	On	02/05/2024	Bond Future	11.43	Call		4,368.69000	4.36869	3,957,730	14.05	0.00	0		
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,20</b>	
<b>Total For R2037</b>											<b>134,461,825.79</b>	<b>1,668</b>	<b>136,13</b>	
R2040	On	04/05/2023	Bond Future			11.51282	83.93405	11.42383	84.49589	16.54	0.00	0	51,56	
R2040	On	03/08/2023	Bond Future			11.63197	81.07495	11.53910	81.65083	17.63	0.00	0	91,67	
R2040	On	02/11/2023	Bond Future			11.74811	82.66465	11.65107	83.25640	16.55	0.00	0	8	
R2040	On	01/02/2024	Bond Future			11.87175	79.78343	11.77153	80.38352	17.12	0.00	0		
R2040	On	02/05/2024	Bond Future			12.01536	81.27210	11.91302	81.87292	15.50	0.00	0		
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>143,30</b>	
R2040	On	04/05/2023	Bond Future	10.17	Call		302.15000	0.30215	213,700	15.09	0.00	0	36	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	10.17	Put			8,899.06000	8.89906	9,372,450	15.09		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			233.21000	0.23321	238,690	19.93		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			2,814.16000	2.81416	2,376,130	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			1,382.29000	1.38229	1,412,280	17.52		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			1,634.85000	1.63485	1,299,300	15.77		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			4,670.95000	4.67095	4,931,270	15.62		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			8,521.80000	8.52180	7,953,570	18.79		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			573.33000	0.57333	566,940	18.79		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			11,665.72000	11.66572	11,109,360	19.93		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,780.70000	2.78070	2,344,800	16.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,805.01000	2.80501	2,930,950	16.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,775.01000	2.77501	2,898,820	16.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,984.41000	2.98441	2,536,220	16.51		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,629.08000	2.62908	2,742,730	16.51		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,211.35000	5.21135	4,679,500	17.52		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			988.02000	0.98802	745,650	15.39		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,582.17000	5.58217	5,901,640	15.39		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,373.61000	1.37361	1,072,090	15.62		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,195.01000	4.19501	4,421,300	15.77		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,747.27000	2.74727	2,313,670	16.39		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,835.13000	2.83513	2,963,370	16.39		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,445.73000	2.44573	2,561,130	18.78		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,503.54000	6.50354	6,045,000	18.75		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,482.22000	2.48222	2,599,560	18.75		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			6,542.79000	6.54279	6,083,280	18.76		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,463.91000	2.46391	2,580,280	18.76		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,582.11000	6.58211	6,121,630	18.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,632.29000	4.63229	4,182,550	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,946.45000	4.94645	5,088,460	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,568.52000	4.56852	4,121,560	16.35		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,006.22000	5.00622	5,151,010	16.35		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,600.22000	4.60022	4,152,010	16.36		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,976.11000	4.97611	5,119,650	16.36		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,199.52000	4.19952	4,249,670	17.83		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,548.01000	7.54801	6,997,360	17.84		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,178.14000	4.17814	4,227,580	17.84		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,478.08000	7.47808	6,928,540	17.81		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,221.01000	4.22101	4,271,560	17.81		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,513.02000	7.51302	6,963,080	17.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			4,814.54000	4.81454	4,377,200	15.13		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/05/2024 Bond Future	11.61	Put			6.63550000	6.63550	6,798,980	15.13		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			4,843.59000	4.84359	4,404,770	15.14		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,603.44000	6.60344	6,765,440	15.14		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			4,785.56000	4.78556	4,350,050	15.12		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,667.71000	6.66771	6,833,020	15.12		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,95</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>147,25</b>
R2044 On 04/05/2023 Bond Future			11.56317	80.37607	11.48954	80.84773		17.68		0.00	0	55,68
R2044 On 03/08/2023 Bond Future			11.67698	77.57228	11.60015	78.05606		18.88		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.78758	79.09323	11.70727	79.59096		17.75		0.00	0	
R2044 On 01/02/2024 Bond Future			11.90499	76.26698	11.82218	76.77135		18.38		0.00	0	
R2044 On 02/05/2024 Bond Future			12.04076	77.68990	11.95646	78.19371		16.66		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>77,15</b>
R2044 On 04/05/2023 Bond Future	11.43	Put			3,068.30000	3.06830	3,147,510	17.55		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			3,826.04000	3.82604	3,382,020	18.15		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,178.48000	2.17848	2,206,120	18.15		0.00	0	4,47
R2044 On 04/05/2023 Bond Future	12.00	Call			4,825.33000	4.82533	4,356,680	18.63		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,649.95000	1.64995	1,652,960	18.63		0.00	0	4,47
R2044 On 04/05/2023 Bond Future	12.25	Call			5,894.65000	5.89465	5,409,840	19.10		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,618.24000	2.61824	2,229,680	17.52		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,133.11000	3.13311	3,216,210	17.52		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,650.66000	2.65066	2,260,220	17.54		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,100.49000	3.10049	3,181,710	17.54		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,683.42000	2.68342	2,290,970	17.55		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,241.75000	1.24175	1,228,600	19.10		0.00	0	1,75
R2044 On 03/08/2023 Bond Future	11.75	Put			3,761.94000	3.76194	3,883,210	19.29		0.00	0	3,07
R2044 On 03/08/2023 Bond Future	12.00	Call			5,606.65000	5.60665	5,221,350	19.72		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,142.58000	3.14258	3,241,060	19.72		0.00	0	4,71
R2044 On 03/08/2023 Bond Future	12.15	Call			6,174.80000	6.17480	5,776,470	19.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,819.76000	2.81976	2,905,210	19.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,213.26000	6.21326	5,814,110	19.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,799.45000	2.79945	2,884,080	19.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,251.77000	6.25177	5,851,810	20.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,779.27000	2.77927	2,863,090	20.01		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			4,700.90000	4.70090	4,338,390	19.29		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,472.73000	4.47273	4,064,400	17.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,399.44000	5.39944	5,488,840	17.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,504.23000	4.50423	4,095,090	17.51		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,367.44000	5.36744	5,456,030	17.51		0.00	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
R2044	On	02/11/2023	Bond Future	11.55	Call		4,441.05000	4.44105	4,034,080	17.49		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,431.35000	5.43135	5,522,110	17.49		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,518.06000	4.51806	4,619,650	19.05		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,216.29000	7.21629	6,812,830	19.06		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,495.36000	4.49536	4,596,270	19.06		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,251.06000	7.25106	6,847,200	19.07		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,472.50000	4.47250	4,573,010	19.07		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,181.28000	7.18128	6,778,500	19.05		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		4,969.14000	4.96914	4,555,730	16.30		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		6,848.29000	6.84829	6,938,690	16.30		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		4,998.79000	4.99879	4,583,760	16.31		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		6,815.42000	6.81542	6,904,200	16.31		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		5,028.51000	5.02851	4,611,870	16.32		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		6,782.70000	6.78270	6,869,870	16.32		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,47</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>95,62</b>
R2048	On	04/05/2023	Bond Future			11.43536	79.64069	11.36158	80.13172	18.39		0.00	0	235,20
R2048	On	03/08/2023	Bond Future			11.54109	81.16744	11.46418	81.67096	18.61		0.00	0	
R2048	On	02/11/2023	Bond Future			11.64521	78.33931	11.56487	78.85711	18.47		0.00	0	
R2048	On	01/02/2024	Bond Future			11.75301	79.91567	11.67022	80.44053	17.36		0.00	0	13,00
R2048	On	02/05/2024	Bond Future			11.87845	76.95241	11.79415	77.47704	16.92		0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>248,20</b>
R2048	On	04/05/2023	Bond Future	11.33	Call		2,824.85000	2.82485	2,483,990	18.55		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,036.67000	3.03667	3,186,840	18.55		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,859.48000	2.85948	2,516,900	18.57		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,004.12000	3.00412	3,152,570	18.57		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,894.31000	2.89431	2,549,870	18.59		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		2,971.86000	2.97186	3,118,450	18.59		0.00	0	
R2048	On	04/05/2023	Bond Future	10.40	Call		604.59000	0.60459	465,020	17.00		0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		7,528.25000	7.52825	7,879,710	17.00		0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		2,085.36000	2.08536	1,790,550	18.11		0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		3,870.38000	3.87038	4,066,600	18.11		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,791.27000	2.79127	2,781,620	19.58		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,768.73000	6.76873	6,254,940	19.60		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,771.21000	2.77121	2,760,940	19.60		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,808.98000	6.80898	6,294,600	19.61		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,751.49000	2.75149	2,740,630	19.61		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,728.73000	6.72873	6,215,560	19.58		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,732.86000	4.73286	4,390,560	18.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2048	On	02/11/2023	Bond Future	11.47	Put		5,352.20000	5.35220	5,527,700	18.43	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,766.17000	4.76617	4,422,770	18.44	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,319.82000	5.31982	5,494,220	18.44	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,799.29000	4.79929	4,454,800	18.46	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,287.34000	5.28734	5,460,650	18.46	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,373.33000	4.37333	4,372,880	17.86	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,316.26000	7.31626	6,792,770	17.84	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,419.30000	4.41930	4,420,670	17.84	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,352.93000	7.35293	6,828,230	17.85	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,396.40000	4.39640	4,396,560	17.85	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,389.35000	7.38935	6,864,040	17.86	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		5,004.23000	5.00423	4,551,950	16.62	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,016.36000	7.01636	7,088,710	16.62	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		4,942.90000	4.94290	4,494,010	16.60	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,086.25000	7.08625	7,161,990	16.60	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		4,973.36000	4.97336	4,522,770	16.61	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,051.05000	7.05105	7,125,090	16.61	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>251,20</b>
R209	On	04/05/2023	Bond Future			11.11541	67.73093	11.02132	68.21615	16.15	0.00	0	19,50
R209	On	03/08/2023	Bond Future			11.21698	69.06136	11.11906	69.55870	16.32	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.32400	67.26524	11.22182	67.77606	16.03	50,314,399.52	748	4,70
R209	On	01/02/2024	Bond Future			11.43496	68.58692	11.32962	69.10510	15.70	0.00	0	
R209	On	02/05/2024	Bond Future			11.56514	66.71984	11.45767	67.23895	14.88	0.00	0	
<b>Total R209 Future</b>											<b>50,314,399.52</b>	<b>748</b>	<b>26,00</b>
R209	On	04/05/2023	Bond Future	10.00	Call		366.27000	0.36627	266,540	14.75	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		5,960.14000	5.96014	6,345,630	14.75	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		331.28000	0.33128	356,070	18.72	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,356.06000	2.35606	2,037,790	16.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,413.27000	2.41327	2,091,360	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,955.82000	1.95582	2,119,130	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,217.62000	2.21762	2,401,000	16.15	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		3,645.33000	3.64533	3,263,940	17.02	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,226.49000	1.22649	1,330,320	17.02	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,425.26000	7.42526	6,964,830	18.72	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		996.75000	0.99675	798,780	15.36	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,775.40000	3.77540	4,062,650	15.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,107.00000	2.10700	1,805,160	16.15	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.09	Put		2,001.40000	2.00140	2,168,350	16.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.10	Call		2,384.59000	2.38459	2,064,490	16.32	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,978.50000	1.97850	2,143,620	16.32	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put		7,035.82000	7.03582	7,371,350	15.19	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Put		4,376.91000	4.37691	4,611,320	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,699.58000	5.69958	5,301,500	17.69	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,730.22000	1.73022	1,829,480	17.69	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,732.87000	5.73287	5,334,140	17.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,716.62000	1.71662	1,815,230	17.70	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		971.83000	0.97183	810,020	15.19	0.00	0	1,80
R209	On	03/08/2023	Bond Future	11.95	Call		5,766.37000	5.76637	5,366,830	17.72	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,703.29000	1.70329	1,801,090	17.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		2,189.67000	2.18967	1,926,740	15.92	0.00	0	1,80
R209	On	02/11/2023	Bond Future	11.34	Call		4,113.07000	4.11307	3,725,730	16.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,522.75000	3.52275	3,646,230	16.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,140.72000	4.14072	3,752,140	16.15	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,500.78000	3.50078	3,623,020	16.15	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,085.49000	4.08549	3,699,170	16.13	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,544.84000	3.54484	3,669,340	16.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,842.01000	2.84201	2,964,270	16.68	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,628.62000	6.62862	6,232,260	16.69	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,826.50000	2.82650	2,948,320	16.69	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,659.02000	6.65902	6,261,740	16.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,811.32000	2.81132	2,932,220	16.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,598.49000	6.59849	6,202,570	16.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,809.30000	3.80930	3,450,110	14.57	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,226.56000	5.22656	5,386,480	14.57	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,833.16000	3.83316	3,472,390	14.58	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,200.46000	5.20046	5,358,800	14.58	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,856.79000	3.85679	3,494,740	14.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,174.19000	5.17419	5,331,250	14.59	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,85</b>
<b>Total For R209</b>											<b>50,314,399.52</b>	<b>748</b>	<b>54,85</b>
R210	On	04/05/2023	Bond Future			224.09197	224.09197	224.15249	224.15249		0.00	0	38
R210	On	03/08/2023	Bond Future			228.54757	228.54757	228.61732	228.61732		0.00	0	30
R210	On	02/11/2023	Bond Future			229.92532	229.92532	230.00842	230.00842		0.00	0	
R210	On	01/02/2024	Bond Future			234.49742	234.49742	234.57304	234.57304		0.00	0	
R210	On	02/05/2024	Bond Future			235.71431	235.71431	235.76289	235.76289		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>68</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>68</b>



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023			10.35546	83.63589	10.23559	84.19644		11.01	0.00	0	34,14
R213	On	03/08/2023			10.45896	85.27872	10.33295	85.85326		10.79	0.00	0	
R213	On	02/11/2023			10.57516	83.39989	10.44220	83.99025		10.43	6,755,391.09	81	1,46
R213	On	01/02/2024			10.70254	85.03912	10.56381	85.63778		9.70	0.00	0	
R213	On	02/05/2024			10.84863	83.07908	10.70561	83.67824		9.50	0.00	0	
<b>Total R213 Future</b>											<b>6,755,391.09</b>	<b>81</b>	<b>35,61</b>
R213	On	04/05/2023	10.73	Call			3,268.97000	3.26897	2,817,810	11.62	0.00	0	
R213	On	04/05/2023	10.73	Put			987.64000	0.98764	1,097,030	11.62	0.00	0	
R213	On	04/05/2023	10.74	Call			3,301.05000	3.30105	2,848,610	11.64	0.00	0	
R213	On	04/05/2023	10.74	Put			974.41000	0.97441	1,082,520	11.64	0.00	0	
R213	On	04/05/2023	10.75	Call			3,333.41000	3.33341	2,879,540	11.65	0.00	0	
R213	On	04/05/2023	10.75	Put			961.48000	0.96148	1,068,160	11.65	0.00	0	
R213	On	03/08/2023	11.61	Put			899.01000	0.89901	953,750	12.16	0.00	0	
R213	On	03/08/2023	11.62	Call			6,529.20000	6.52920	6,008,600	12.17	0.00	0	
R213	On	03/08/2023	11.62	Put			891.20000	0.89120	945,140	12.17	0.00	0	
R213	On	03/08/2023	11.63	Call			6,563.16000	6.56316	6,042,110	12.18	0.00	0	
R213	On	03/08/2023	11.63	Put			883.30000	0.88330	936,790	12.18	0.00	0	
R213	On	03/08/2023	11.61	Call			6,495.11000	6.49511	5,975,310	12.16	0.00	0	
R213	On	02/11/2023	11.11	Call			4,814.26000	4.81426	4,366,770	10.98	0.00	0	
R213	On	02/11/2023	11.11	Put			1,902.10000	1.90210	2,044,970	10.98	0.00	0	
R213	On	02/11/2023	11.12	Call			4,843.34000	4.84334	4,394,810	10.99	0.00	0	
R213	On	02/11/2023	11.12	Put			1,888.56000	1.88856	2,030,390	10.99	0.00	0	
R213	On	02/11/2023	11.13	Call			4,872.74000	4.87274	4,423,190	11.00	0.00	0	
R213	On	02/11/2023	11.13	Put			1,875.37000	1.87537	2,016,180	11.00	0.00	0	
R213	On	01/02/2024	11.72	Put			1,654.80000	1.65480	1,788,860	10.73	0.00	0	
R213	On	01/02/2024	11.70	Call			6,421.50000	6.42150	5,958,190	10.72	0.00	0	
R213	On	01/02/2024	11.70	Put			1,675.28000	1.67528	1,810,630	10.72	0.00	0	
R213	On	01/02/2024	11.71	Call			6,451.60000	6.45160	5,987,500	10.73	0.00	0	
R213	On	01/02/2024	11.71	Put			1,665.15000	1.66515	1,799,710	10.73	0.00	0	
R213	On	01/02/2024	11.72	Call			6,481.45000	6.48145	6,016,850	10.73	0.00	0	
R213	On	02/05/2024	10.29	Call			2,659.37000	2.65937	2,360,040	9.19	0.00	0	
R213	On	02/05/2024	10.29	Put			4,431.88000	4.43188	4,731,710	9.19	0.00	0	
R213	On	02/05/2024	10.30	Call			2,679.23000	2.67923	2,378,280	9.19	0.00	0	
R213	On	02/05/2024	10.30	Put			4,408.53000	4.40853	4,706,740	9.19	0.00	0	
R213	On	02/05/2024	10.28	Call			2,639.59000	2.63959	2,341,520	9.18	0.00	0	
R213	On	02/05/2024	10.28	Put			4,455.33000	4.45533	4,756,420	9.18	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>											<b>6,755,391.09</b>	<b>81</b>	<b>35,61</b>
R214	On	04/05/2023			11.38098	64.30091	11.30740	64.69481		18.13	0.00	0	22,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	03/08/2023			11.47958	65.56393	11.40307	65.96786		18.36		0.00	0	2,96
R214	On	02/11/2023			11.58528	63.55203	11.50547	63.96738		18.16		0.00	0	
R214	On	01/02/2024			11.69747	64.80094	11.61531	65.22197		17.83		0.00	0	
R214	On	02/05/2024			11.81885	62.71507	11.73542	63.13579		17.02		0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,86</b>
R214	On	04/05/2023	11.36	Call			2,470.62000	2.47062	2,189,920	18.35		0.00	0	
R214	On	04/05/2023	11.36	Put			2,188.65000	2.18865	2,301,850	18.35		0.00	0	
R214	On	04/05/2023	11.37	Call			2,499.94000	2.49994	2,217,690	18.37		0.00	0	
R214	On	04/05/2023	11.37	Put			2,164.58000	2.16458	2,276,230	18.37		0.00	0	
R214	On	04/05/2023	11.38	Call			2,529.30000	2.52930	2,245,740	18.39		0.00	0	
R214	On	04/05/2023	11.38	Put			2,140.62000	2.14062	2,250,960	18.39		0.00	0	
R214	On	03/08/2023	12.15	Call			5,773.30000	5.77330	5,363,800	19.43		0.00	0	
R214	On	03/08/2023	12.15	Put			1,995.44000	1.99544	1,989,870	19.43		0.00	0	
R214	On	03/08/2023	12.16	Call			5,806.63000	5.80663	5,396,850	19.45		0.00	0	
R214	On	03/08/2023	12.16	Put			1,980.61000	1.98061	1,974,760	19.45		0.00	0	
R214	On	03/08/2023	12.14	Call			5,740.01000	5.74001	5,330,950	19.41		0.00	0	
R214	On	03/08/2023	12.14	Put			2,010.38000	2.01038	2,005,250	19.41		0.00	0	
R214	On	02/11/2023	11.45	Put			4,219.52000	4.21952	4,290,050	18.09		0.00	0	
R214	On	02/11/2023	11.46	Call			3,955.47000	3.95547	3,609,580	18.11		0.00	0	
R214	On	02/11/2023	11.46	Put			4,194.02000	4.19402	4,263,480	18.11		0.00	0	
R214	On	02/11/2023	11.47	Call			3,982.71000	3.98271	3,635,740	18.12		0.00	0	
R214	On	02/11/2023	11.47	Put			4,168.67000	4.16867	4,237,050	18.12		0.00	0	
R214	On	02/11/2023	11.45	Call			3,928.32000	3.92832	3,583,500	18.09		0.00	0	
R214	On	01/02/2024	12.14	Call			6,185.31000	6.18531	5,846,250	18.62		0.00	0	
R214	On	01/02/2024	12.14	Put			3,570.20000	3.57020	3,652,170	18.62		0.00	0	
R214	On	01/02/2024	12.15	Call			6,215.02000	6.21502	5,875,640	18.64		0.00	0	
R214	On	01/02/2024	12.15	Put			3,551.73000	3.55173	3,633,380	18.64		0.00	0	
R214	On	01/02/2024	12.16	Call			6,244.77000	6.24477	5,904,830	18.65		0.00	0	
R214	On	01/02/2024	12.16	Put			3,533.35000	3.53335	3,614,440	18.65		0.00	0	
R214	On	02/05/2024	11.48	Put			5,533.47000	5.53347	5,608,920	16.73		0.00	0	
R214	On	02/05/2024	11.46	Call			4,167.48000	4.16748	3,824,870	16.71		0.00	0	
R214	On	02/05/2024	11.46	Put			5,588.09000	5.58809	5,666,200	16.71		0.00	0	
R214	On	02/05/2024	11.47	Call			4,192.41000	4.19241	3,848,470	16.72		0.00	0	
R214	On	02/05/2024	11.47	Put			5,560.58000	5.56058	5,637,360	16.72		0.00	0	
R214	On	02/05/2024	11.48	Call			4,217.68000	4.21768	3,872,410	16.73		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>25,86</b>
<b>Total for Bond</b>												<b>290,905,383.24</b>	<b>3,621</b>	<b>1,378,50</b>
ES26A	On	02/04/2026			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 ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/05/2023 GOVI			882.15800	882.15800	887.14200	887.14200				0.00	0	84
GOVI On 03/08/2023 GOVI			899.48500	899.48500	904.59900	904.59900				0.00	0	
GOVI On 02/11/2023 GOVI			917.13300	917.13300	922.39400	922.39400				0.00	0	
GOVI On 01/02/2024 GOVI			935.17300	935.17300	940.50000	940.50000				0.00	0	
GOVI On 02/05/2024 GOVI			952.72600	952.72600	958.03500	958.03500				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>84</b>
GOVI On 04/05/2023 GOVI	852.86	Call			342,820.00000	34.28200	292,980,000			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			342,720.00000	34.27200	292,880,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			342,620.00000	34.26200	292,780,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	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 Intert
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			673,790.00000	67.37900	622,650,000		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			673,690.00000	67.36900	622,550,000		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			673,890.00000	67.38900	622,750,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			365,940.00000	36.59400	313,330,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			365,840.00000	36.58400	313,230,000		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			365,740.00000	36.57400	313,130,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			605,000.00000	60.50000	551,730,000		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			605,200.00000	60.52000	551,930,000		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			605,100.00000	60.51000	551,830,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			70,450.00000	7.04500	17,360,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			70,650.00000	7.06500	17,560,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			70,550.00000	7.05500	17,460,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
AL37	On	04/05/2023	Index Future			883.63300	883.63300	887.23900	887.23900			0.00	0	
AL37	On	03/08/2023	Index Future			900.99000	900.99000	904.69700	904.69700			0.00	0	
AL37	On	02/11/2023	Index Future			918.66700	918.66700	922.49400	922.49400			0.00	0	
AL37	On	01/02/2024	Index Future			936.73700	936.73700	940.60200	940.60200			0.00	0	
AL37	On	02/05/2024	Index Future			954.32000	954.32000	958.14000	958.14000			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	04/05/2023	Index Future			1,016.91400	1,016.91400	1,023.26100	1,023.26100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,036.88900	1,036.88900	1,043.39600	1,043.39600			0.00	0	
AL7T	On	02/11/2023	Index Future			1,057.23200	1,057.23200	1,063.92100	1,063.92100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,078.02800	1,078.02800	1,084.80500	1,084.80500			0.00	0	
AL7T	On	02/05/2024	Index Future			1,098.26300	1,098.26300	1,105.03100	1,105.03100			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<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 04/05/2023 Index Future			894.68900	894.68900	899.67100	899.67100				143,150,240.00	16	9
ALBI On 03/08/2023 Index Future			912.26300	912.26300	917.37400	917.37400				0.00	0	
ALBI On 02/11/2023 Index Future			930.16200	930.16200	935.42000	935.42000				0.00	0	
ALBI On 01/02/2024 Index Future			948.45800	948.45800	953.78200	953.78200				0.00	0	
ALBI On 02/05/2024 Index Future			966.26000	966.26000	971.56500	971.56500				0.00	0	
<b>Total ALBI Future</b>										<b>143,150,240.00</b>	<b>16</b>	<b>9</b>
<b>Total For ALBI</b>										<b>143,150,240.00</b>	<b>16</b>	<b>9</b>
IGOV On 04/05/2023 Index Future			325.35000	325.35000	325.30500	325.30500				0.00	0	65
IGOV On 03/08/2023 Index Future			331.81900	331.81900	331.78400	331.78400				0.00	0	
IGOV On 02/11/2023 Index Future			338.40600	338.40600	338.38800	338.38800				0.00	0	
IGOV On 01/02/2024 Index Future			345.13800	345.13800	345.10500	345.10500				0.00	0	
IGOV On 02/05/2024 Index Future			351.69000	351.69000	351.61400	351.61400				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total for Index</b>										<b>143,150,240.00</b>	<b>16</b>	<b>75</b>
JIBAR F On 15/02/2023 Jibar Future			7.46500	92.53500	7.45500	92.54500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.47000	92.53000	7.46000	92.54000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.63500	92.36500	7.62500	92.37500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.64500	92.35500	7.62500	92.37500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.71500	92.28500	7.69500	92.30500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.71000	92.29000	7.68500	92.31500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.72000	92.28000	7.68000	92.32000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.51500	92.48500	7.45000	92.55000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.44500	92.55500	7.38500	92.61500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.25000	92.75000	7.17500	92.82500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.26000	92.74000	7.18000	92.82000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.23500	92.76500	7.15000	92.85000				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>434,055,623.24</b>	<b>3,637</b>	<b>1,380,52</b>
ABCPI3 On 07/12/2023 Spot Bond			5.00000	326.35309	5.00000	326.27607				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	101.50152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.05812				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			9.31500	102.17549	9.31500	102.14994				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			11.46500	89.93590	11.46500	89.90837				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					0.00000	101.14688				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.92519				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.42598				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.65804				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.89547				0.00	0	19,064,300.00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,064,300.00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>19,064,300.00</b>
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.51941				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>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.54835				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>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.16550				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.00180				0.00	200,000,000	200,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.64521				0.00	0	18,800,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,800,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>18,800,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.72476				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	100.44545				0.00	0	3,900,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.49248				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	100.58676				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.74310				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	101.15689				0.00	0	117,000,000
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>117,000,000</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>117,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.55484				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	101.39606				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	101.01109				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	100.66229				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</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 ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.67013				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	101.12753				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.66788				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.71822				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.98267				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.89044				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.23669				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.94006				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	99.99995				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	100.10027				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	99.99987				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	101.60476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.00000				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	99.99991				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	101.79040				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	101.30833				0.00	0	2,900,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.59357				0.00	0	1,000,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.18932				0.00	0	56,700,00
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,700,00</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>56,700,00</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.13982				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.72997				0.00	0	100,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.86787				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	101.22109				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	101.27224				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
ABKI04 On 13/03/2024 Spot Bond			7.96000	7.96000	7.96000	161.09744				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	67.34223	100.00000	67.18479				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			3.69000	3.69000	3.69000	165.33940				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	215.40059				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			5.16000	5.16000	5.16000	235.93133				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			9.11000	9.11000	9.11000	103.51330				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.23000	8.23000	8.23000	108.92485				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			8.64500	106.91194	8.64500	106.88695				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.64000	110.41241	8.64000	110.38661				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			8.08000	104.86709	8.08000	104.84415				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			8.98500	103.25138	8.98500	103.22631				0.00	0	1,000,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.56740	100.00000	17.52809				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.65000	327.24026	4.65000	327.16608			1,302,000,000,000.00	280,000,000	
<b>Total ABS12 SPOT</b>									<b>1,302,000,000,000.00</b>	<b>280,000,000</b>	
<b>Total For ABSI2</b>									<b>1,302,000,000,000.00</b>	<b>280,000,000</b>	
ABX01 On 10/07/2024 Spot Bond			11.10500	11.10500	11.10500	100.81210			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	101.50496			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	101.47459			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>	
ACL204 On 14/02/2023 Spot Bond					0.00000	200.84414			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	101.42325			0.00	0	
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.89307			0.00	0	
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.98821			0.00	0	
<b>Total AECI04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>									<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.74623			0.00	0	
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.71732			0.00	0	
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.78810			0.00	0	
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.63375			0.00	0	740,000,00

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 AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
AGRIA1 On 28/10/2025 Spot Bond					0.00000	103.02822				0.00	0	327,600,00
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>327,600,00</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>327,600,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.15294				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.89767				0.00	0	700,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.16473				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.44643				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	99.94194				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	100.63237				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	100.64678				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			8.53000	98.25530	8.53000	98.23262				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	100.66861				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.74128				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	100.83193				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	100.59412				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.93277				0.00	0	37,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
AHF5A: On 21/08/2023 Spot Bond			9.63500	104.87825	9.63500	104.85143				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	101.97603				0.00	0	6,500,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	102.00254				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	102.09557				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.94342				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.35408				0.00	0	40,200,00
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,200,00</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>40,200,00</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.85128				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	102.00243				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	102.09544				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.74630				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	102.02094				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	102.08792				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.04894				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	102.01406				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	102.14194				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	102.09777				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	103.31216				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.81602				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			8.50000	104.04697	8.50000	104.02316				0.00	0	5,416,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,416,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>5,416,000,00</b>
AIR04 On 29/05/2024 Spot Bond			10.35000	100.67243	10.35000	100.64437				0.00	0	8,749,80
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,749,80</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>8,749,80</b>
AIR05 On 29/05/2030 Spot Bond			11.64000	94.21034	11.64000	94.18090				0.00	0	675,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>675,80</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>675,80</b>
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.94746				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	99.94565				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>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.03099				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.79000	194.00971	6.79000	193.95464				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.21347				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	100.52722				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	101.57444				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	100.20314				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	99.77960				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			5.51000	250.54871	5.51000	250.48614				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			6.12000	217.31087	6.12000	217.25306				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.48000	206.93037	5.48000	206.87885				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			5.52000	114.47277	5.52000	114.44404				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	102.53833				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	101.57382				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.35236				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.97553				0.00	777,200,000	227,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>777,200,000</b>	<b>227,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>777,200,000</b>	<b>227,000,00</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	99.84901				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	99.82644				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	101.62776				0.00	0	60,200,00
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,200,00</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>60,200,00</b>
ASN29 On 26/09/2023 Spot Bond					0.00000	101.20297				0.00	0	26,100,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,100,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>26,100,00</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	101.41413				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	102.05668				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	114.45055				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			5.61400	5.61400	5.61400	105.40120				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	101.47705				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.61177				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.02880				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.99785				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			5.63000	112.99517	5.63000	112.96648				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	101.42928				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	100.78276				0.00	0	2,000,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.52673				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	101.39127				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	101.39127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.91039				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	101.70272				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	101.50914				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.91139				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.00143				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	101.51930				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	101.51930				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 20/12/2024 Spot Bond					0.00000	101.66833				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.40419				0.00	778,800,000	194,700,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>778,800,000</b>	<b>194,700,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>778,800,000</b>	<b>194,700,000</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	101.37602				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	101.52800				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41( On 05/12/2023 Spot Bond					0.00000	101.73578				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	104.16879				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond					0.00000	101.27420				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	101.29896				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	101.61969				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	101.43364				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	100.67086				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	100.67477				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 31/01/2024 Spot Bond			10.09500	10.09500	10.09500	99.72877				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			10.57000	10.57000	10.57000	105.48518				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	100.35181				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.38713				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.96429				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	101.67650				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	127.46800				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			10.35500	10.35500	10.35500	105.38828				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.91935				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	101.42648				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	101.42648				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	101.37438				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			9.92500	98.46268	9.92500	98.43648				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			9.10500	98.29319	9.10500	98.26915				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.65500	97.18537	9.65500	97.16020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			9.65500	97.18537	9.65500	97.16020				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			8.23000	101.54332	8.23000	101.52070				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			10.18000	101.59978	10.18000	101.57192				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			10.13000	101.59833	10.13000	101.57060				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			9.63000	101.20462	9.63000	101.17833				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			9.63000	101.20462	9.63000	101.17833				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	101.10894				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	100.36198				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			10.26500	100.60337	10.26500	100.57635				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			10.35500	100.52630	10.35500	100.49828				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			10.21500	100.72593	10.21500	100.69822				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56( On 05/02/2024 Spot Bond					0.00000	101.27322				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	100.53951				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56( On 04/09/2024 Spot Bond					0.00000	101.79964				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57( On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN58( On 13/02/2023 Spot Bond					0.00000	0.00000				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	96.00167				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 31/01/2024 Spot Bond			9.92000	99.74820	9.92000	99.72153				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59( On 11/04/2023 Spot Bond					0.00000	100.84895				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	100.71390				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	100.50021				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	100.53936				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	102.24582				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.43131				0.00	0	500,000,00
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	100.40881				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.23486				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	94.50873				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	101.41723				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.33300				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	100.03025				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	101.36798				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	102.26110				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	101.06687				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	101.51288				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	101.61276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.96808				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.23781				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.73505				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.87349				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	101.18054				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	102.00409				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	99.84257				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	102.05959				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	101.21169				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	101.56572				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	101.61125				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>	

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 31/08/2026 Spot Bond					0.00000	102.26671				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.06362				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.17599				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	100.36127				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	100.39525				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	100.68936				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	100.42458				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	101.45943				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	101.46703				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	101.73799				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	100.03079				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	100.12904				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</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 ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.83443				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	101.19190				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.89968				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.05784				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>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.65673				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.87133				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.38661				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.11745				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.18871				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.42146				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.43665				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.59753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.37319				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	101.68111				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.61406				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			9.35884	9.35884	9.35884	105.17965				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.89986				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN791 On 31/01/2024 Spot Bond			9.95500	9.95500	9.95500	100.60514				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.40509				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.37134				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.37173				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.45211				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 21/12/2026 Spot Bond					0.00000	101.29780				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	101.07150				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	101.05095				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.83450				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	101.28018				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	102.60266				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.86958				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	101.00191				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.99997				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.80879				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.72660				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.72660				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	100.40520				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.47378				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	100.53597				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.53300				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.53300				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	100.55370				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	114.02169				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			6.73500	6.73500	6.73500	100.47370				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			6.78500	6.78500	6.78500	100.47639				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			6.93500	6.93500	6.93500	100.48446				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	100.41949				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	100.41747				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	101.42155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.45208				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	102.11752				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.69341				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	100.38717				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	115.96682				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.90235				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.68051				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.68051				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.48899				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	101.55640				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.55640				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	101.16023				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.35010				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	101.61898				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	101.60381				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	100.33814				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.74888				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	100.68869				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	101.26566				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	101.62914				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			10.80500	101.18441	10.80500	101.15501				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	101.58863				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.35470				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	101.40626				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.15897				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	102.20042				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	102.15897				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	102.11753				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	102.13825				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	102.16934				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	102.13825				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	102.16934				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	101.69949				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	101.74652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.54291				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 20/12/2027 Spot Bond					0.00000	102.33843				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>	
ASN93 On 20/12/2027 Spot Bond					0.00000	101.65701				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>	
ASN93 On 31/01/2030 Spot Bond					0.00000	100.38522				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>	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.55833				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>	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.50213				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>	
ASN94 On 20/12/2025 Spot Bond					0.00000	101.45181				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>	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.73287				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>	
ASN94 On 20/06/2027 Spot Bond					0.00000	101.41015				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>	
ASN95 On 20/06/2027 Spot Bond					0.00000	101.42155				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>	
ASN95 On 31/08/2027 Spot Bond					0.00000	102.11753				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>	

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 31/07/2027 Spot Bond					0.00000	100.40696				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>	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.63424				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	101.46396				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	101.37602				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	101.10337				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>	
ASN96: On 07/12/2027 Spot Bond					0.00000	69.08455				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.62588				0.00	0	100,000,00
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN97: On 20/12/2027 Spot Bond					0.00000	100.54119				0.00	0	440,000,00
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
ASN97: On 24/01/2025 Spot Bond					0.00000	86.72839				0.00	0	
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.42013				0.00	0	
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.37129				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.11809				0.00	0	
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 14/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.82679				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			6.81500	101.68079	6.81500	101.66208				0.00	0	1,825,70
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,825,70</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>1,825,70</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	101.53126				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	100.48995				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.76951				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.14782				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.96998				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.17761				0.00	0	20,000,00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
BAYA72 On 31/03/2026 Spot Bond			11.55500	11.55500	11.55500	106.15297				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.64858				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>	
BAYA74 On 31/03/2023 Spot Bond					0.00000	101.37769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.46275				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.88590				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.48449				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.38683				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2024 Spot Bond					0.00000	101.49106				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.35918				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.76268				0.00	0	100,000,00
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.47155				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.30275				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.33060				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.30223				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.08943				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	101.29102				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	100.51135				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	101.38796				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	101.38706				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	101.34763				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.52865				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.67152				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.55730				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.52899				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.51790				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.52865				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.52899				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>	
BAYB2 On 30/09/2025 Spot Bond					0.00000	101.58561				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD030 On 18/04/2028 Spot Bond			8.66000	8.66000	8.66000	100.42125				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>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.22414				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>	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				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	97.65051				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	78.36563				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.83444				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	78.37266				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>	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.34412				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.98599				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX45</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.31107				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.99737				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.33073				0.00	0	
<b>Total BDX48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX48</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.55484				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	104.05134				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	100.33687				0.00	1,000,000,000	1,000,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
BID11 On 15/11/2023 Spot Bond			8.54000	103.16524	8.54000	103.14140				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	101.88815				0.00	1,000,000,000	6,000,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.67199				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	101.09820				0.00	0	
<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	101.12296				0.00	0	25,600,000
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,600,000</b>
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	<b>25,600,000</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
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.39613				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	100.88085				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	99.88500				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	99.25500				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	74.86000				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	56.61500				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	52.31400				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	100.99564				0.00	0	33,600,00
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,600,00</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>33,600,00</b>
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.82826				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.80473				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.90973				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.87345				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.27292				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	99.92680				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	100.08675				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	101.97000				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	101.97261				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	101.17361				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	100.38511				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.31925				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/09/2025 Spot Bond					0.00000	101.29087				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.81721				0.00	0	1,600,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	100.20567				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 CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CBL31 On 21/11/2025 Spot Bond					0.00000	101.83332				0.00	0	700,000,00
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
CCT01 On 23/06/2023 Spot Bond			8.15500	103.32993	8.15500	103.30749				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.45500	105.92058	8.45500	105.89649				0.00	0	4,549,90
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,549,90</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>4,549,90</b>
CCT03 On 15/03/2025 Spot Bond			9.00500	108.70222	9.00500	108.67577				0.00	0	78,872,30
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,872,30</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>78,872,30</b>
CCT04 On 17/07/2027 Spot Bond			10.04500	10.04500	10.04500	101.01117				0.00	0	98,641,30
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>98,641,30</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>98,641,30</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.35869				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.37588				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.49271				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.67495				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.70420				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.42745				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN315 On 20/03/2023 Spot Bond			4.77000	104.58148	4.77000	102.41900				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	101.82100				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	101.47511				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			9.55500	105.30317	9.55500	105.27601				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	109.64413	8.70700	109.08600				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	100.24802				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	103.83242				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.64500	104.19727	10.64500	104.16742				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	113.14651	6.50000	108.78900				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>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.82100				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>	
CLN453 On 31/01/2025 Spot Bond			6.39000	157.18505	6.39000	157.14196				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</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 CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			8.50000	151.14185	8.50000	151.09192				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>	
CLN496 On 04/09/2024 Spot Bond			9.20000	105.78078	9.20000	105.75450				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.04255				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.90886				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.73800				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>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.57699				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.38497				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2024 Spot Bond					0.00000	101.15041				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.60457				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.93379				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	101.56938				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.62412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.52949				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>	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.34573				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>	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.47172				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>	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.60457				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>	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.49022				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.69064				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			9.88500	101.76484	9.88500	101.73772				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.42520				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.01722				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.78153				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 20/12/2023 Spot Bond					0.00000	160.19400				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	101.64455				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			9.35500	101.79481	9.35500	101.76952				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			9.40500	105.09559	9.40500	105.06890				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			9.49500	104.20762	9.49500	104.18093				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			9.54500	9.54500	9.54500	325.84677				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	99.97437				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	100.02465				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.74656				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.83803				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	132.77000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</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 CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.02537				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.85500	103.19269	9.85500	103.32491				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.35500	104.54270	9.35500	104.51630				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.34153				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>	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.92100				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>	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.85673				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>	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.81133				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>	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.02440				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			9.58500	103.52165	9.58500	103.49488				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.02548				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	100.02448				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	101.54407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.58124				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>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.67222				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.08393				0.00	0	100,000,00
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN579 On 10/05/2024 Spot Bond					0.00000	100.09877				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.60918				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.67788				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	102.11606				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.65155				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.90042				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.43185				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	103.28845				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	103.34329				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>	
CLN59 On 05/12/2026 Spot Bond			4.81000	155.66232	4.81000	124.62868				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.23578				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>	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.27533				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.95346				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>	
CLN59 On 24/11/2024 Spot Bond			8.82500	8.82500	8.82500	102.58948				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>	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.04412				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>	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.53671				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.43185				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.43185				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	102.08300				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			8.41000	8.41000	8.41000	100.66900				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.19638				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.44994				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.24844				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.71364				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>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.96965				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			8.98500	102.78761	8.98500	102.76276				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.52924				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.43197				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 07/03/2025 Spot Bond					0.00000	101.73284				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 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	102.05109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.65900				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.82903				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 31/05/2024 Spot Bond					0.00000	101.89432				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>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.37032				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.76275				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				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 19/08/2025 Spot Bond					0.00000	99.83731				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.83648				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			12.56500	61.69653	12.56500	80.49246				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	102.17919				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			10.05500	98.69418	10.05500	98.66787				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	99.83779				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	102.14986				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.05239				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.02708				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.98527				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.93261				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.83827				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/02/2023 Spot Bond					0.00000	99.84366				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.82872				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.65931				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.93959				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.41476				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</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 CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.52005				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.41631				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.94782				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.88949				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.83827				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.83827				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.49200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.60401				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.31109				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>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.85365				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.24300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	127.98400				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.98200				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	102.08644				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.23102				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.81728				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.25215				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	102.61347				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	102.02113				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	99.82713				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			5.34846	160.28119	5.34846	130.22417				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			5.34846	160.28119	5.34846	130.22501				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.82474				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.81839				0.00	0	10,000,00
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
CLN679 On 21/12/2026 Spot Bond					0.00000	101.38738				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.86468				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>	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.52625				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>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.64825				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	101.34873				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	101.37263				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	100.18696				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	101.53655				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	101.53635				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.66964				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.17226				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.40997				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	99.90935				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.94607				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.45419				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.60221				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.77981				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.20905				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.29511				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>	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.50064				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>	
CLN70 On 19/08/2025 Spot Bond					0.00000	99.81522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.17498				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.38874				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.50822				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.74859				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.47894				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.02263				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.39470				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	101.39470				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	101.39470				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.55708				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	101.47388				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72( On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.56436				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>	
CLN72( On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.88354				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>	
CLN72( On 01/06/2026 Spot Bond					0.00000	101.72691				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>	
CLN72( On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.58655				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.32159				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.32159				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.32159				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.33651				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.33651				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.33651				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>	
CLN73( On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.05864				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>	
CLN73( On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.08503				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</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 CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.71615				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>	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.40974				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>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.49130				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>	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.99043				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>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.68114				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>	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.95984				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.30200				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>	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.74070				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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.83986				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>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.22484				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.35391				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.56100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.64192				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.18437				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.40990				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.40132				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.56098				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.99296				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	100.28142				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	98.74595				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 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>	
CLN757 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>	
CLN758 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>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.97302				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>	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.92699				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>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.36568				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>	
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	100.14102				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	100.48139				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	92.45529				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	100.28142				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 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</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 CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.41782				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.87588				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.34482				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.04850				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.80478				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	102.10549				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.41140				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			7.48500	7.48500	7.48500	98.54227				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	102.01386				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	102.30400				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	100.36571				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 31/01/2027 Spot Bond					0.00000	100.36759				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>	
CLN78 On 19/08/2025 Spot Bond					0.00000	99.85912				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>	
CLN78( On 31/01/2027 Spot Bond					0.00000	100.37696				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>	
CLN78( On 31/01/2027 Spot Bond					0.00000	100.38108				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>	
CLN78( On 30/09/2026 Spot Bond					0.00000	101.16023				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>	
CLN78( On 21/12/2027 Spot Bond					0.00000	101.29034				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 30/09/2026 Spot Bond					0.00000	101.16023				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>	
CLN78( On 31/01/2027 Spot Bond					0.00000	110.20705				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>	
CLN78( On 31/01/2027 Spot Bond					0.00000	110.03973				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>	
CLN79( On 31/01/2025 Spot Bond					0.00000	100.40332				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>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.05200				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	100.40332				0.00	0	27,400,00
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,400,00</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	<b>27,400,00</b>
CLN794 On 31/01/2025 Spot Bond					0.00000	101.28531				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.40332				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.16029				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.40332				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.40346				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.40493				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	100.40493				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	102.12781				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	85.80502				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	100.36871				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.68805				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>	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.40691				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>	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.13831				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>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.38071				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>	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.32767				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>	
CLN809 On 18/04/2028 Spot Bond			8.66000	100.44464	8.66000	100.42125				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.33502				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>	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.59416				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>	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.40332				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.40354				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.40691				0.00	0	29,200,00
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,200,00</b>
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	<b>29,200,00</b>
CLN817 On 31/01/2030 Spot Bond					0.00000	100.36573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.40332				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.40354				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.16030				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.40354				0.00	0	23,400,00
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
CLN824 On 31/07/2025 Spot Bond					0.00000	100.40354				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	100.40322				0.00	0	23,400,00
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	<b>23,400,00</b>
CLN826 On 31/07/2025 Spot Bond					0.00000	100.40354				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	91.13521				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	100.40332				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83( On 31/07/2026 Spot Bond					0.00000	106.68767				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>	
CLN83( On 31/05/2025 Spot Bond					0.00000	101.75879				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>	
CLN83( On 31/07/2027 Spot Bond					0.00000	100.40322				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>	
CLN83( On 31/01/2030 Spot Bond			8.94000	8.94000	8.94000	104.02598				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>	
CLN83( On 31/08/2025 Spot Bond					0.00000	102.11739				0.00	0	28,900,00
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83( On 31/08/2026 Spot Bond					0.00000	102.11752				0.00	0	28,900,00
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83( On 31/08/2027 Spot Bond					0.00000	102.11753				0.00	0	28,900,00
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83( On 31/08/2029 Spot Bond					0.00000	102.11742				0.00	0	28,900,00
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
CLN83( On 31/03/2027 Spot Bond					0.00000	101.16029				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>	
CLN83( On 20/06/2027 Spot Bond					0.00000	101.41091				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>	
CLN84( On 02/05/2023 Spot Bond					0.00000	101.07247				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>	
CLN84( On 20/07/2026 Spot Bond					0.00000	99.50700				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</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 CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 20/07/2026 Spot Bond					0.00000	98.97400				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>	
CLN84: On 20/07/2026 Spot Bond					0.00000	99.36500				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>	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.70450				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>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.04901				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>	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.06053				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>	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.16030				0.00	0	26,500,00
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
CLN84: On 31/03/2027 Spot Bond					0.00000	101.16029				0.00	0	26,500,00
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
CLN84: On 31/03/2029 Spot Bond					0.00000	101.15993				0.00	0	26,500,00
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
CLN85: On 31/07/2025 Spot Bond					0.00000	100.42793				0.00	0	19,300,00
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,300,00</b>
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	<b>19,300,00</b>
CLN85: On 27/09/2028 Spot Bond					0.00000	101.49226				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	101.42155				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	101.48536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.58104				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.61140				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.49679				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.37138				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	86.97456				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.40354				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.49752				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	101.40635				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	101.68596				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	118.55085				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	102.20800				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.21400				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.44262				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.75473				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.35838				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.36200				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>	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.36012				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>	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.24139				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.11739				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.44434				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.51789				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.51789				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.46599				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</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 CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.35748				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>	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.04412				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.03843				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>	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.55398				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>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.35635				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>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.32368				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.11983				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.11983				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	80.94149				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	81.09006				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			5.65900	5.65900	5.65900	124.94506				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN89( On 20/12/2027 Spot Bond					0.00000	101.57351				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>	
CLN89 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>	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.49454				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>	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.40354				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>	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.45485				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>	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.11739				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.16023				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>	
CLN89 On 02/04/2026 Spot Bond					0.00000	100.99292				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>	
CLN89 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>	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.13342				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>	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.64247				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>	

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			10.97000	10.97000	10.97000	105.98903				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>	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.01700				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>	
CLN903 On 20/12/2027 Spot Bond			10.44000	10.44000	10.44000	104.59486				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>	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.76717				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>	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.67206				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>	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.56288				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>	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.96477				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	104.03900				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					0.00000	106.31100				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>	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.71418				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.30669				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.40306				0.00	0	
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN91: On 20/12/2027 Spot Bond					0.00000	100.62324				0.00	0	
<b>Total CLN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN913</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			10.17000	102.94724	10.17000	102.91941				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.64500	103.93237	10.64500	103.90276				0.00	0	260,331,30
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,331,30</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>260,331,30</b>
COJG0 On 09/06/2024 Spot Bond			11.26000	100.58411	11.26000	100.55384				0.00	0	2,824,30
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,824,30</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>2,824,30</b>
COT01 On 03/04/2023 Spot Bond			9.63500	103.27371	9.63500	103.24679				0.00	0	1,024,20
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,024,20</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>1,024,20</b>
COT02 On 03/04/2028 Spot Bond			12.41500	95.53088	12.41500	95.49928			199,757,350,000,000.00	16,090,000,000	11,090,000,00	
<b>Total COT02 SPOT</b>									<b>19,757,350,000,000.00</b>	<b>16,090,000,000</b>	<b>11,090,000,00</b>	
<b>Total For COT02</b>									<b>19,757,350,000,000.00</b>	<b>16,090,000,000</b>	<b>11,090,000,00</b>	
COT03 On 05/06/2028 Spot Bond			11.00500	95.75710	11.00500	95.72892			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	100.98014				0.00	0	44,400,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,400,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>44,400,00</b>
DSY03 On 21/11/2024 Spot Bond			9.75500	9.75500	9.75500	103.54349				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	100.66645				0.00	0	5,000,00
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
DSY05 On 21/08/2023 Spot Bond					0.00000	100.34854				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.63865				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	99.82965				0.00	0	25,400,00
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,400,00</b>
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	<b>25,400,00</b>
DTF001 On 28/06/2023 Spot Bond					0.00000	101.11629				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	101.12349				0.00	0	18,900,00
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,900,00</b>
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	<b>18,900,00</b>
DTF003 On 14/09/2023 Spot Bond					0.00000	101.38107				0.00	0	510,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	101.40794				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			7.30000	104.74860	7.30000	104.72771				0.00	0	40,000,000,00
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	101.65783	100.00000	101.38889				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	101.65783	100.00000	101.38889				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			9.72000	99.89473	9.72000	99.86897				0.00	0	2,074,20
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,074,20</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>2,074,20</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92289	9.69000	99.89720				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92289	9.69000	99.89720				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			9.95500	98.59674	9.95500	98.57027				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			11.04000	95.86978	11.04000	95.84179				0.00	0	103,791,30

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 DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,791,30</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>103,791,30</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91971	10.10000	99.89296				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91971	10.10000	99.89296				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	101.08774				0.00	0	8,200,00
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,00</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>8,200,00</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	101.21109				0.00	0	8,460,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,460,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>8,460,000,00</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.16530				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	100.01694				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.30499				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	103.03058				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.97770				0.00	4,000,000,000	11,822,462,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>11,822,462,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>11,822,462,00</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	102.11818				0.00	0	54,500,00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,500,00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>54,500,00</b>
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.25410				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>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.34846				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.39029				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.17142				0.00	0	40,000,000.00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000.00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000.00</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.81841				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.68465				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			9.11000	105.06050	9.11000	105.03465			432,725,000,000.00	47,500,000,000	190,000,000.00	
<b>Total ECN24 SPOT</b>									<b>432,725,000,000.00</b>	<b>47,500,000,000</b>	<b>190,000,000.00</b>	
<b>Total For ECN24</b>									<b>432,725,000,000.00</b>	<b>47,500,000,000</b>	<b>190,000,000.00</b>	
ECN32 On 14/03/2032 Spot Bond			5.77000	117.51775	5.77000	117.48749			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			5.62000	100.87798	5.62000	100.85238			274,256,000,000.00	48,800,000,000	195,200,000.00	
<b>Total EL037 SPOT</b>									<b>274,256,000,000.00</b>	<b>48,800,000,000</b>	<b>195,200,000.00</b>	
<b>Total For EL037</b>									<b>274,256,000,000.00</b>	<b>48,800,000,000</b>	<b>195,200,000.00</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.94591	2.25000	148.92174			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			4.82000	156.82001	4.82000	156.78363			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			4.83500	141.19197	4.83500	141.15917			0.00	0		
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>		
EL30 On 29/07/2030 Spot Bond			4.84000	135.48625	4.84000	135.45474			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			5.59000	119.27693	5.59000	119.24689			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.49000	104.65451	5.49000	104.62833				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.94591	2.25000	148.92174				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	185.08074				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	182.08082				0.00	0	13,508,924,70
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,508,924,70</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>13,508,924,70</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	170.47124				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	141.73394				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	140.75812				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	137.16191				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	127.51910				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	122.78340				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	124.73725				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN015 On 09/12/2024 Spot Bond					0.00000	103.32860				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	108.68489				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	110.71454				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	113.85040				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	106.38767				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	112.09302				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			10.06500	102.81248	10.06500	102.78459				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			12.04000	12.04000	12.04000	95.91191				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			12.09000	12.09000	12.09000	99.98884				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			10.15500	10.15500	10.15500	101.54159				0.00	0	13,710,00
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,710,00</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>13,710,00</b>
EMM07 On 10/07/2027 Spot Bond			10.15500	10.15500	10.15500	101.71897				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>	
EMM07P On 17/07/2032 Spot Bond			12.12500	12.12500	12.12500	98.10207				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.21500	11.21500	11.21500	100.09723				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			14.62500	14.62500	14.62500	92.96276				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.96260				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.65763				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.72595				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	101.88276				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	102.76278				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.72329				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	101.94064				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.56089				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.09540				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	101.45204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.09121				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	102.22741				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	101.19862				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.26321				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	100.37707				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	101.30328				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.85882				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	100.21537				0.00	0	25,600,00
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,600,00</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	<b>25,600,00</b>
EQT01: On 11/11/2023 Spot Bond					0.00000	100.02228				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	100.02339				0.00	0	
<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	100.02376				0.00	0	100,000,00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ERS3B On 17/05/2025 Spot Bond					0.00000	99.92630				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	99.92407				0.00	0	2,600,00
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,00</b>
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	<b>2,600,00</b>
ERS3C On 17/05/2025 Spot Bond					0.00000	99.92509				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	99.92287				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.92537				0.00	0	
<b>Total ERS28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.96834				0.00	0	
<b>Total ERS29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.92567				0.00	0	9,900,00
<b>Total ERS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,900,00</b>
<b>Total For ERS30</b>										<b>0.00</b>	<b>0</b>	<b>9,900,00</b>
ES26 On 02/04/2026 Spot Bond			9.07500	99.64572	9.07500	99.62142			2,562,397,035,000.00		282,357,800	2,882,224,00
<b>Total ES26 SPOT</b>									<b>2,562,397,035,000.00</b>		<b>282,357,800</b>	<b>2,882,224,00</b>
<b>Total For ES26</b>									<b>2,562,397,035,000.00</b>		<b>282,357,800</b>	<b>2,882,224,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.91865	7.85000	102.89688			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			11.89000	77.11597	11.79500	77.55213			3,519,228,358,000.00		295,982,200	1,975,973,50
<b>Total ES33 SPOT</b>									<b>3,519,228,358,000.00</b>		<b>295,982,200</b>	<b>1,975,973,50</b>
<b>Total For ES33</b>									<b>3,519,228,358,000.00</b>		<b>295,982,200</b>	<b>1,975,973,50</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.16083	7.50000	103.13985			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			12.31000	74.78511	12.23500	75.18337			2,261,204,204,000.00		183,688,400	654,182,10
<b>Total ES42 SPOT</b>									<b>2,261,204,204,000.00</b>		<b>183,688,400</b>	<b>654,182,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ES42</b>									<b>2,261,204,204,000.00</b>	<b>183,688,400</b>	<b>654,182,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.61789	8.50000	102.59442			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			11.11500	11.11500	11.11500	101.40948			0.00	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			13.89500	13.89500	13.89500	95.55654			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	102.48801			0.00	0	140,000,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.97555			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	100.37708			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	101.36647			0.00	0	
<b>Total FIFB19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>									<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.82953			0.00	0	
<b>Total FIFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>									<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.34122			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	99.92236			0.00	0	
<b>Total FIFG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>									<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.80492			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	99.79649			0.00	0	

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 FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.79440				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.01863				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.14200				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.70773				0.00	0	500,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB27 On 03/06/2026 Spot Bond			8.73500	106.13664	8.73500	106.11171				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	106.17504				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.30962				0.00	400,000,000	200,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
FRB30 On 19/04/2026 Spot Bond			8.65500	101.28456	8.65500	101.26099				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	100.44958				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	101.20583				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB33 On 29/09/2029 Spot Bond					0.00000	101.22526				0.00	400,000,000	200,000,000
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRB34 On 02/06/2028 Spot Bond					0.00000	102.34015				0.00	0	1,500,000,000
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For FRB34</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
FRB35 On 06/02/2028 Spot Bond					0.00000	100.28160				0.00	0	1,470,000,000
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,000</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			4.62000	327.31647	4.62000	327.24257				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			3.71500	3.71500	3.71500	165.26106				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			4.64000	215.14878	4.64000	215.10007				0.00	0	390,800,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,800,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>390,800,000</b>
FRBI29 On 31/03/2029 Spot Bond			5.05500	5.05500	5.05500	114.80272				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			5.47500	5.47500	5.47500	229.59810				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.61000	97.99556	5.61000	97.97082				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			5.58500	97.12723	5.58500	97.10270				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.55491	8.55491	8.55491	86.84825				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.53816	8.53816	8.53816	86.03680				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	161.32646				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	101.96723				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	100.62825				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>	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.20249				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			6.40000	6.40000	6.40000	125.27985				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	100.03001				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 27/02/2023 Spot Bond			6.23000	6.23000	6.23000	122.97825				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>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.00013				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	100.00013				0.00	0	200,000,00
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRC29: On 20/06/2024 Spot Bond					0.00000	101.88742				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 25/04/2023 Spot Bond					0.00000	100.80954				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	101.26348				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	102.15918				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	100.56309				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.84997				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>	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.86571				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.36846				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.49458				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>	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.58883				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.94447				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.60670				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	100.37465				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.48242				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.05075				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.69587				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.50499				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.99861				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>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.19591				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	102.27473				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	100.91132				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.83259				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	102.11498				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.78300				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.37992				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.10513				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.90300				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	100.55024				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	100.41283				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	100.41688				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	102.01408				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	100.44078				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	100.50948				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	100.44348				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	100.43430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.43641				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.46463				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.37999				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.12229				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.23230				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 28/02/2024 Spot Bond					0.00000	102.58352				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.93587				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 20/06/2026 Spot Bond					0.00000	95.92026				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 31/05/2024 Spot Bond					0.00000	102.10943				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	94.70333				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	94.85815				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>	

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 25/04/2023 Spot Bond					0.00000	100.54167				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	100.54006				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	96.28255				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	100.58872				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	93.02502				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	92.87019				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	101.40175				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	101.52945				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	98.48867				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	99.97666				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	99.97666				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	99.95352				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</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 FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	99.95352				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	101.95479				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.40569				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	100.55459				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	100.79016				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	100.02714				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	101.33691				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	100.40565				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	100.54550				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			13.92500	13.92500	13.92500	100.35955				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	100.57399				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.60926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.73047				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			10.31000	10.31000	10.31000	101.33926				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 20/06/2027 Spot Bond					0.00000	102.01377				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond					0.00000	102.81858				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond			12.62500	12.62500	12.62500	103.93835				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			10.30500	10.30500	10.30500	103.29617				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.13694				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.87848				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.65890				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond			10.81500	10.81500	10.81500	105.15394				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.40569				0.00	0	28,700,00
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,700,00</b>
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	<b>28,700,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2025 Spot Bond					0.00000	100.43178				0.00	0	28,900,00
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	102.30308				0.00	0	28,900,00
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.44548				0.00	0	28,900,00
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	<b>28,900,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	102.27973				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	102.22154				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	104.08096				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	100.43175				0.00	0	26,500,00
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	102.29489				0.00	0	26,500,00
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.44258				0.00	0	26,500,00
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
FRC42: On 30/04/2026 Spot Bond					0.00000	100.40569				0.00	0	10,800,00
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,800,00</b>
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	<b>10,800,00</b>
FRC42: On 27/09/2028 Spot Bond					0.00000	101.49226				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	101.51820				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</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 FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.51820				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	102.15937				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.40559				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	101.27133				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	101.33351				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 20/06/2027 Spot Bond					0.00000	101.56434				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	100.40575				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	100.43038				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	102.11760				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	100.40562				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	102.11760				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	102.22122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.95191				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>	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.55067				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC436 On 31/01/2030 Spot Bond			9.19500	9.19500	9.19500	104.45126				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>	
FRC437 On 31/08/2027 Spot Bond					0.00000	101.69998				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.72177				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC439 On 31/07/2025 Spot Bond					0.00000	100.43371				0.00	0	
<b>Total FRC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC440</b>										<b>0.00</b>	<b>0</b>	
FRC440 On 31/08/2027 Spot Bond					0.00000	102.13832				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC441 On 31/08/2027 Spot Bond					0.00000	102.13832				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.60388				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.50110				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.39364				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44( On 31/08/2027 Spot Bond					0.00000	102.11760				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>	
FRC44( On 15/03/2028 Spot Bond					0.00000	101.74277				0.00	0	
<b>Total FRC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC447</b>										<b>0.00</b>	<b>0</b>	
FRC44( On 31/08/2027 Spot Bond					0.00000	101.57194				0.00	0	
<b>Total FRC448 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC448</b>										<b>0.00</b>	<b>0</b>	
FRC44( On 31/08/2027 Spot Bond					0.00000	101.58723				0.00	0	
<b>Total FRC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC449</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 20/12/2030 Spot Bond					0.00000	101.53223				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/06/2026 Spot Bond					0.00000	100.33829				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/10/2023 Spot Bond					0.00000	100.21608				0.00	0	60,000,000,00
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000,00</b>
<b>Total For FRC452</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000,00</b>
FRC45( On 29/10/2025 Spot Bond					0.00000	100.21390				0.00	0	2,000,000,00
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRI33 On 28/02/2033 Spot Bond			5.10900	110.14798	5.10900	110.12158				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.37000	116.52479	5.37000	116.49602				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.69687				0.00	743,500,000	743,500,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>743,500,000</b>	<b>743,500,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>743,500,000</b>	<b>743,500,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.32250				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.46490				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.13138				0.00	2,000,000,000	2,000,000,000
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.56389				0.00	0	16,400,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,400,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>16,400,000</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.81657				0.00	0	3,300,000,000
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.21091				0.00	0	2,526,700,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,526,700,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>2,526,700,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.43512				0.00	0	157,400,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>157,400,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>157,400,000</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.53660				0.00	0	27,700,000
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,700,000</b>
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	<b>27,700,000</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.28718				0.00	0	26,700,000
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,700,000</b>
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	<b>26,700,000</b>
FRS100 On 15/01/2024 Spot Bond			4.92300	4.92300	4.92300	104.57921				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.34000	5.34000	5.34000	116.91162				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.28912				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>	
FRS104 On 31/01/2038 Spot Bond			5.48000	115.01576	5.48000	114.98702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			5.49000	229.35877	5.49000	229.30162				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.80000	110.75593	5.80000	110.72730				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			5.49000	5.49000	5.49000	229.30162				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			4.89000	161.66856	4.89000	161.63074				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.71468	3.70500	114.69150				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.42000	115.83597	5.42000	115.80721				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.61000	227.00344	5.61000	226.94615				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.66000	226.03058	5.66000	225.97325				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			4.07000	164.18820	4.07000	164.15343				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.69000	225.44929	5.69000	225.39189				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			5.62000	113.12855	5.62000	113.09985				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.97000	211.87587	4.97000	211.82601				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			6.37000	103.62452	6.37000	103.59614				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.18000	209.82310	5.18000	209.77256				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			5.24000	209.24082	5.24000	209.19008				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			6.20000	215.83591	6.20000	215.77806				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			6.32000	104.22766	6.32000	104.19925				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	113.09985				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.70000	112.06667	5.70000	112.03801				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			5.05000	211.09113	5.05000	211.04102				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.97000	220.10918	5.97000	220.05152				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.18000	209.82310	5.18000	209.77256				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.18000	209.82310	5.18000	209.77256				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.58100	215.74008	4.58100	215.69157				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>	
FRS145 On 31/01/2025 Spot Bond			4.84000	161.82078	4.84000	161.78315				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>	
FRS146 On 31/03/2028 Spot Bond			5.53000	206.45274	5.53000	206.40108				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.57000	206.07157	5.57000	206.01979				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.81000	161.91221	4.81000	161.87468				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			5.04500	211.14007	5.04500	211.08998				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	205.92458				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.73185				0.00	0	68,800,00
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,800,00</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>68,800,00</b>
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.48966				0.00	754,800,000	257,000,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>754,800,000</b>	<b>257,000,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>754,800,000</b>	<b>257,000,00</b>
FRS180 On 27/09/2025 Spot Bond					0.00000	101.25196				0.00	0	61,600,00
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,600,00</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>61,600,00</b>
FRS182 On 16/11/2023 Spot Bond					0.00000	190.28869				0.00	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 FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	150.41074				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	204.67582				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>	
FRS187 On 19/06/2026 Spot Bond					0.00000	243.55089				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.19099				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.20716				0.00	851,200,000	212,800,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>851,200,000</b>	<b>212,800,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>851,200,000</b>	<b>212,800,000</b>
FRS199 On 12/08/2025 Spot Bond					0.00000	100.02487				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.94458				0.00	472,400,000	118,100,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>472,400,000</b>	<b>118,100,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>472,400,000</b>	<b>118,100,000</b>
FRS201 On 14/10/2025 Spot Bond					0.00000	100.71480				0.00	452,400,000	113,100,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>452,400,000</b>	<b>113,100,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>452,400,000</b>	<b>113,100,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	99.85647				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 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>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS21( 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>	
FRS22( On 20/12/2024 Spot Bond					0.00000	101.80524				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 21/12/2027 Spot Bond					0.00000	101.37992				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	99.99983				0.00	0	110,800,00
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,800,00</b>
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	<b>110,800,00</b>
FRS23( On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	131.27793				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	107.77451				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	107.00155				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 12/12/2025 Spot Bond					0.00000	74.96653				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	102.32173				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	118.77968				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.88834				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>	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond					0.00000	101.44309				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.73350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	123.77290				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.58428				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	102.20556				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	101.25630				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	126.11356				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	101.26260				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.25754				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.47391				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 21/09/2024 Spot Bond					0.00000	101.72012				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	103.56612				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	101.30864				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			10.00000	10.00000	10.00000	101.71517				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			10.00000	10.00000	10.00000	101.71517				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	100.49241				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	97.64721				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>	
FRS28 On 31/01/2030 Spot Bond			11.12400	11.12400	11.12400	92.19404				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	96.18150				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 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>	

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 FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	109.35888				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	114.54609				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	99.95045				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.96853				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.40569				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.60488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	115.21431				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			9.15500	9.15500	9.15500	105.06780				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.49196				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond					0.00000	106.18442				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>	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.41810				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>	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.48948				0.00	0	
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>										<b>0.00</b>	<b>0</b>	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	328.16253				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.64000	329.82266	3.64000	329.75687				0.00	0	34,700,00
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,700,00</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>34,700,00</b>
FRS43 On 07/12/2023 Spot Bond			4.00000	4.00000	4.00000	328.82958				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	100.20348				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			5.32000	106.64200	5.32000	106.61583				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.98000	66.64251	4.98000	112.56249				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	164.49562				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			4.24000	4.24000	4.24000	163.62635				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			5.06000	5.06000	5.06000	326.12388				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			7.38000	7.38000	7.38000	103.58179				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.19500	106.18478	8.19500	106.16135				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			8.37500	103.51272	8.37500	103.48925				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.70500	105.98271	8.70500	105.95791			359,378,961,000.00		41,284,200	20,642,100
<b>Total FRX26 SPOT</b>									<b>359,378,961,000.00</b>		<b>41,284,200</b>	<b>20,642,100</b>
<b>Total For FRX26</b>									<b>359,378,961,000.00</b>		<b>41,284,200</b>	<b>20,642,100</b>
FRX27 On 07/03/2027 Spot Bond			8.65500	109.67858	8.65500	109.65291				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.43500	103.41302	9.43500	103.38669				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			9.87000	99.80122	9.87000	99.77466				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.21000	100.76745	10.21000	100.74019				0.00	0	5,200,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.13500	106.22138	10.13500	106.19253				0.00	0	3,000,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.72500	73.47448	11.72500	73.45148				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.93727				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.86009				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.80190				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.84143				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.85306				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.55988				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.56999				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	101.72986				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	102.18618				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.92195				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.99276				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	102.47942				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			4.65500	117.54656	4.65500	117.51989				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.69698				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			8.67900	104.28451	8.67900	104.26018				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	101.17720				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			7.16500	106.39936	7.16500	106.37879				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.38693				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.59382				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	102.35446				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	103.24807				0.00	0	68,200,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,200,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>68,200,00</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.12030				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.51409				0.00	0	3,200,000,00
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	102.04626				0.00	0	460,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.83300				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	100.68990				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	101.18826				0.00	0	10,300,000,00
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,300,000,00</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>10,300,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.45121				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.16685				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.99870				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	100.35019				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	100.07939				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.33240				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.56843				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.96148				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.81419				0.00	0	9,020,000,00
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,020,000,00</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>9,020,000,00</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	101.58503				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.91889				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>	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.50076				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.56809				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.12788				0.00	0	
<b>Total GRT53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT53</b>										<b>0.00</b>	<b>0</b>	
GRT54 On 09/02/2033 Spot Bond					0.00000	100.12916				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.13406				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	101.91817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.13999				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			8.78500	8.78500	8.78500	101.71742				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>	
H12T15 On 31/03/2027 Spot Bond					0.00000	101.16029				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>	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.92597				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>	
H12T22 On 31/07/2027 Spot Bond					0.00000	108.44911				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>	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.52957				0.00	0	
<b>Total H12T24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T24</b>										<b>0.00</b>	<b>0</b>	
H12T26 On 30/03/2023 Spot Bond					0.00000	100.98184				0.00	0	
<b>Total H12T26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T26</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.36985				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	101.69386				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	101.21024				0.00	2,000,000,000	1,500,000,000
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,500,000,000</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	102.27448				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HILB11 On 15/03/2024 Spot Bond					0.00000	101.59624				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.12034				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	100.61644				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	100.30987				0.00	0	1,590,000,00
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,590,000,00</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	<b>1,590,000,00</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	100.02305				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>	
HWAY2 On 07/12/2023 Spot Bond			4.92000	326.55551	4.92000	326.47915				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			5.05000	5.05000	5.05000	327.48854				0.00	0	1,409,60
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,409,60</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>1,409,60</b>
HWAY3 On 28/08/2030 Spot Bond			10.22000	105.55713	10.22000	105.52854				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.25900	77.81029	5.25900	111.41753				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.70000	85.12352	11.70000	85.09678			976,779,180,000.00		83,485,400	4,365,059,20
<b>Total HWAY34 SPOT</b>									<b>976,779,180,000.00</b>		<b>83,485,400</b>	<b>4,365,059,20</b>
<b>Total For HWAY34</b>									<b>976,779,180,000.00</b>		<b>83,485,400</b>	<b>4,365,059,20</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.57447	100.00000	9.55303				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.76500	84.14152	11.76500	84.11494				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>

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 HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.56982	100.00000	9.54840			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			3.40500	166.26824	3.39000	166.28339		99,027,306,507,000.00	29,082,909,400	596,089,800,00	
<b>Total I2025 SPOT</b>								<b>99,027,306,507,000.00</b>	<b>29,082,909,400</b>	<b>596,089,800,00</b>	
<b>Total For I2025</b>								<b>99,027,306,507,000.00</b>	<b>29,082,909,400</b>	<b>596,089,800,00</b>	
I2029 On 31/03/2029 Spot Bond			4.20000	120.46430	4.18500	120.54009		263,041,667,280,000.00	62,628,968,400	190,393,256,80	
<b>Total I2029 SPOT</b>								<b>263,041,667,280,000.00</b>	<b>62,628,968,400</b>	<b>190,393,256,80</b>	
<b>Total For I2029</b>								<b>263,041,667,280,000.00</b>	<b>62,628,968,400</b>	<b>190,393,256,80</b>	
I2033 On 28/02/2033 Spot Bond			4.65500	114.59796	4.60900	115.03411		265,725,610,360,000.00	57,083,912,000	383,253,014,80	
<b>Total I2033 SPOT</b>								<b>265,725,610,360,000.00</b>	<b>57,083,912,000</b>	<b>383,253,014,80</b>	
<b>Total For I2033</b>								<b>265,725,610,360,000.00</b>	<b>57,083,912,000</b>	<b>383,253,014,80</b>	
I2038 On 31/01/2038 Spot Bond			4.72000	125.93492	4.72000	125.90604		551,240,391,320,000.00	116,788,218,500	619,028,199,60	
<b>Total I2038 SPOT</b>								<b>551,240,391,320,000.00</b>	<b>116,788,218,500</b>	<b>619,028,199,60</b>	
<b>Total For I2038</b>								<b>551,240,391,320,000.00</b>	<b>116,788,218,500</b>	<b>619,028,199,60</b>	
I2046 On 31/03/2046 Spot Bond			4.71000	112.60258	4.71000	112.57686		150,991,767,471,000.00	32,057,700,100	502,860,290,00	
<b>Total I2046 SPOT</b>								<b>150,991,767,471,000.00</b>	<b>32,057,700,100</b>	<b>502,860,290,00</b>	
<b>Total For I2046</b>								<b>150,991,767,471,000.00</b>	<b>32,057,700,100</b>	<b>502,860,290,00</b>	
I2050 On 31/12/2050 Spot Bond			4.72000	112.67664	4.73500	112.35332		512,473,800,816,000.00	108,574,957,800	434,789,358,20	
<b>Total I2050 SPOT</b>								<b>512,473,800,816,000.00</b>	<b>108,574,957,800</b>	<b>434,789,358,20</b>	
<b>Total For I2050</b>								<b>512,473,800,816,000.00</b>	<b>108,574,957,800</b>	<b>434,789,358,20</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.03775		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	99.80217		0.00	0		
<b>Total IBG02 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBG02</b>								<b>0.00</b>	<b>0</b>		
IBL109 On 07/12/2023 Spot Bond			4.72000	327.06251	4.72000	326.98777		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	99.96401		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	100.09469		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.02417				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	100.71893				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	99.80621				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	100.77436				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	100.35400				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	100.28242				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	99.86413				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	101.38370				0.00	918,800,000	229,700,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>918,800,000</b>	<b>229,700,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>918,800,000</b>	<b>229,700,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	101.04403				0.00	0	92,300,000
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,300,000</b>
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	<b>92,300,000</b>
IBL148 On 25/08/2023 Spot Bond					0.00000	101.78260				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.82682				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	99.86618				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>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.14705				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.95243				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	100.72297				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	100.73821				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	100.04782				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.03003				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.59543				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	100.68906				0.00	0	300,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	101.85443				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	102.07377				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.40007				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.13997				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.82960				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	100.15231				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	100.02489				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.54275				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.23161				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	102.00571				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.77164				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.71694				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>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.66223				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>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.37681				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	99.86018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.97500	6.97500	6.97500	99.86641				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			6.97500	6.97500	6.97500	99.84736				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			6.97500	6.97500	6.97500	99.84736				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			6.97500	6.97500	6.97500	99.84736				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.77310				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.41642				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	101.31957				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			9.15500	9.15500	9.15500	100.56559				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	100.31493				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	101.55042				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL222 On 13/05/2025 Spot Bond			7.71500	7.71500	7.71500	102.72717				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	100.10089				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	102.04822				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.88214				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.42145				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.10053				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.68963				0.00	0	25,700,00
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,700,00</b>
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	<b>25,700,00</b>
IBL229 On 13/06/2025 Spot Bond					0.00000	101.56165				0.00	0	25,700,00
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,700,00</b>
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	<b>25,700,00</b>
IBL230 On 14/06/2027 Spot Bond					0.00000	101.60436				0.00	0	25,700,00
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,700,00</b>
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	<b>25,700,00</b>
IBL231 On 21/06/2025 Spot Bond					0.00000	101.35741				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			8.61500	8.61500	8.61500	101.96048				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.14160				0.00	0	26,500,00
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</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 IBL233</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
IBL234 On 29/06/2027 Spot Bond					0.00000	101.17350				0.00	0	26,500,00
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
IBL235 On 04/07/2024 Spot Bond					0.00000	101.28227				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	98.33513				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	101.04003				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	100.63807				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.67234				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	100.61397				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	100.41947				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	100.43381				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	100.18633				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			9.52000	9.52000	9.52000	98.80054				0.00	0	300,000,00
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IBL245 On 17/08/2027 Spot Bond					0.00000	99.92480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.18125				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			7.66500	102.40988	7.66500	102.38828				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.76423				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	100.15093				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	101.81178				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.57236				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.43468				0.00	0	
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL258</b>										<b>0.00</b>	<b>0</b>	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.49416				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.43674				0.00	0	
<b>Total IBL260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL260</b>										<b>0.00</b>	<b>0</b>	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.33753				0.00	0	
<b>Total IBL261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL261</b>										<b>0.00</b>	<b>0</b>	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.34514				0.00	0	
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL263 On 06/02/2027 Spot Bond					0.00000	100.19309				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.90219				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.16000	100.97496	9.16000	100.95038				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	101.49022				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			9.19500	102.73117	9.19500	102.70567				0.00	0	235,324,60
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>235,324,60</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>235,324,60</b>
IDCG08 On 13/05/2030 Spot Bond			10.64000	106.04185	10.64000	106.15377				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			9.75500	105.36020	9.75500	105.33263				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	100.36106				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	99.66875				0.00	0	26,500,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>26,500,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.24588				0.00	6,000,000,000	6,545,800,00
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>6,545,800,00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>6,545,800,00</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.14934				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.32128				0.00	0	400,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IDCG2 On 18/12/2024 Spot Bond					0.00000	100.95879				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG2 On 29/01/2027 Spot Bond					0.00000	97.15961				0.00	28,400,000,000	28,400,000,00
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>28,400,000,00</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>28,400,000,00</b>
IFC01 On 10/12/2024 Spot Bond			8.50500	101.93882	8.50500	101.91550				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.49901				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.13445				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.61063				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.36483				0.00	0	100,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.38343				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.93720				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	102.14934				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	101.36935				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.22639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.69203				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	100.02329				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	100.02438				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	101.37844				0.00	0	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	101.84979				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	101.02375				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	101.56091				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>	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.49416				0.00	0	
<b>Total IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.72713				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	101.87010				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.84000	203.51986	5.84000	203.46724				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.91207				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			5.74000	204.46064	5.74000	204.40833				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.87120				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.80073				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.84436				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	101.49710				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.94025				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	101.24615				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.75519				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	100.91719				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				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 21/12/2024 Spot Bond			8.10000	99.94451	8.10000	99.92271				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.92585				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			6.89500	100.46462	6.89500	100.44623				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.34055				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			8.15000	103.09253	8.15000	103.06979				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.78921				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			8.09000	103.06465	8.09000	103.04208				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	100.00433				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.67650				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>	
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			8.45000	8.45000	8.45000	99.83821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.15000	9.15000	9.15000	102.71526				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	100.45613				0.00	0	220,000,00
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	100.37472				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			6.36500	6.36500	6.36500	102.47438				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			8.11500	103.33101	8.11500	103.30843				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			5.44500	101.25205	5.44500	100.64393				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 07/08/2023 Spot Bond			8.81000	8.81000	8.81000	100.14241				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	100.41833				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.44349				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	99.85607				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	101.13529				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC226 On 01/09/2024 Spot Bond					0.00000	101.81785				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			9.12500	9.12500	9.12500	100.46688				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.67873				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			8.10000	8.10000	8.10000	101.37952				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			8.72500	8.72500	8.72500	100.76411				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	101.88624				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>	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.69942				0.00	0	
<b>Total IVC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC234</b>										<b>0.00</b>	<b>0</b>	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.48552				0.00	0	
<b>Total IVC236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC236</b>										<b>0.00</b>	<b>0</b>	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.05603				0.00	0	
<b>Total IVC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>										<b>0.00</b>	<b>0</b>	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.18170				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
<b>Total IVC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
<b>Total For IVC239</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.55039				0.00	0	
<b>Total IVZ128 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVZ128</b>										<b>0.00</b>	<b>0</b>	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.83751				0.00	0	
<b>Total IVZ132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ132</b>										<b>0.00</b>	<b>0</b>	
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.79497				0.00	0	
<b>Total IVZ133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ133</b>										<b>0.00</b>	<b>0</b>	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.19219				0.00	0	
<b>Total IVZ134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ134</b>										<b>0.00</b>	<b>0</b>	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.04448				0.00	0	
<b>Total IVZ135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ135</b>										<b>0.00</b>	<b>0</b>	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	97.93925				0.00	0	
<b>Total IVZ136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ136</b>										<b>0.00</b>	<b>0</b>	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	97.89722				0.00	0	
<b>Total IVZ137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ137</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	101.59661				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>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.81751				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	100.51103				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	100.65371				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.82956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.37959				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	101.51572				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	102.49035				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	99.86058				0.00	0	375,000,00
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>375,000,00</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	<b>375,000,00</b>
KAP022 On 04/03/2027 Spot Bond					0.00000	101.86044				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	100.83241				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.00028				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	101.12513				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	101.15251				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	99.86111				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	99.85903				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			9.25500	119.85256	9.25500	119.82261				0.00	0	2,473,40
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,473,40</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>2,473,40</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.02794				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.82222				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.79322				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.79953				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.39337				0.00	0	100,000,00
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.18503				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	101.19142				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	99.85248				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	99.84927				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	99.84606				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	101.89759				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.05199				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.93408				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	101.83684				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	101.30660				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	101.84946				0.00	0	150,000,00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MBF07: On 30/09/2025 Spot Bond					0.00000	101.03287				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	99.79267				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	100.43064				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	101.26818				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2024 Spot Bond					0.00000	102.06453				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	101.33199				0.00	0	1,000,000,00
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.46634				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.07801				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			8.50500	8.50500	8.50500	106.22641				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.42268				0.00	0	100,500,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,500,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>100,500,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.11493				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	102.42908				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			9.15500	102.11253	9.15500	102.08743				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	103.09951				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.40500	97.29416	9.40500	97.26549				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	102.47705				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			9.89500	102.76566	9.89500	102.73825				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	102.40663				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	102.07353				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.40087				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68670				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.69491				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.91644				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.53549				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.77979				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.78524				0.00	390,000,000	390,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>390,000,000</b>	<b>390,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>390,000,000</b>	<b>390,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.96544				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			9.10000	98.27277	9.10000	98.24861				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.89249				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.91279				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</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 MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.05809				0.00	0	500,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.47731				0.00	0	581,220,00
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>581,220,00</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	<b>581,220,00</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	102.02001				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	102.35608				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	103.07369				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	101.71361				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	102.09334				0.00	0	100,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.02063				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	100.57395				0.00	0	1,500,000,00
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	99.99990				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	99.79456				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	99.98681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.79658				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	99.79673				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	99.80325				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	99.81634				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	101.30456				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	101.52806				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	101.71786				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	101.89228				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			9.12000	100.82295	9.12000	100.79877				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			10.03500	101.75799	10.03500	101.73047				0.00	0	66,669,90
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,669,90</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>66,669,90</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.60719				0.00	0	65,200,00
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,200,00</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>65,200,00</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
NBG03 On 30/04/2026 Spot Bond					0.00000	100.36172				0.00	0	15,000,00
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.50593				0.00	0	47,700,00
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,700,00</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	<b>47,700,00</b>
NBG06 On 29/07/2028 Spot Bond					0.00000	100.35921				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	101.44436				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			8.66000	105.07887	8.66000	105.05427				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			8.65500	101.48504	8.65500	101.46129				0.00	0	13,100,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,100,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>13,100,00</b>
NBK17 On 22/04/2026 Spot Bond			8.78500	106.31952	8.78500	106.29441				0.00	0	64,600,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,600,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>64,600,00</b>
NBK20 On 01/06/2026 Spot Bond			8.87500	106.29521	8.87500	106.26986				0.00	0	469,600,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>469,600,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>469,600,00</b>
NBK21 On 21/07/2027 Spot Bond			8.98000	106.64445	8.98000	106.61858				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			7.63300	110.03308	7.63300	110.01032				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.67500	111.28708	8.67500	111.26098				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25 On 17/02/2023 Spot Bond			8.50000	8.50000	8.50000	99.93018				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.56862				0.00	0	200,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	85.63274	100.00000	85.44245				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	103.03170				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			8.60000	110.02309	8.60000	109.99750				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			8.60500	101.00455	8.60500	100.98166				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			8.74500	105.56881	8.74500	105.54385				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			8.69000	100.73745	8.69000	105.50751				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			8.46000	103.18172	8.46000	103.15810				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	99.93365				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	100.33176				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.89068				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.42514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.88821				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	102.87406				0.00	0	12,000,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	99.97846				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	100.53159				0.00	0	16,000,000,00
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,000,00</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>16,000,000,00</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	101.86416				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	100.37089				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.55133				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	102.33478				0.00	0	5,000,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	102.42371				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	102.38375				0.00	0	157,200,00
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>157,200,00</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>157,200,00</b>
NBK55I On 01/08/2024 Spot Bond					0.00000	100.59629				0.00	0	
<b>Total NBK55B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.52168				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.01870				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	101.74948				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	101.91726				0.00	0	1,900,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.68293				0.00	0	4,000,000,00
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.64739				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.13032				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	101.25743				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			10.00000	105.00537	10.00000	104.97707				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	101.39894				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.65500	105.11577	9.65500	105.08839				0.00	0	3,618,30



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,618,30</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>3,618,30</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.40655				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	101.41856				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	101.43376				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	101.84820				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	101.84820				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	102.13217				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.74676				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.07978				0.00	0	200,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.97664				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.84817				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.48232				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.33738				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.20007				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	99.84936				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	102.38546				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.64333				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.86526				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	104.81110				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	103.76926				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	103.65987				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	105.61844				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	100.24886				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	103.03529				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.64763				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>	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.89781				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.86767				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	101.80993				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	104.62882				0.00	20,000,000,000	20,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.13562				0.00	0	50,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	105.42569				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.29792				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.11986				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	101.58003				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	100.60354				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			5.66000	5.66000	5.66000	225.97325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.55000	4.55000	4.55000	216.00313				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.14500	4.14500	4.14500	163.92063				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			5.07500	5.07500	5.07500	114.67452				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	115.12324				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			4.25000	4.25000	4.25000	163.59542				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.21640	3.45000	274.16309				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			4.05000	4.05000	4.05000	164.21557				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			4.19500	4.19500	4.19500	219.60816				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			4.34000	218.17499	4.34000	218.12736				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			5.49000	89.68233	5.49000	114.85099				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	101.71713				0.00	0	170,400,00
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,400,00</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>170,400,00</b>
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	144.82903				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	100.73285				0.00	454,400,000	113,600,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>454,400,000</b>	<b>113,600,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>454,400,000</b>	<b>113,600,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.93652				0.00	744,000,000	186,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>744,000,000</b>	<b>186,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>744,000,000</b>	<b>186,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	102.68772				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	99.77806				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	99.91267				0.00	692,800,000	173,200,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>692,800,000</b>	<b>173,200,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>692,800,000</b>	<b>173,200,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	153.06421				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	101.40026				0.00	0	86,500,00
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>86,500,00</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>86,500,00</b>
NN04 On 22/02/2024 Spot Bond					0.00000	99.80088				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	101.57786				0.00	1,022,800,000	255,700,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>1,022,800,000</b>	<b>255,700,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>1,022,800,000</b>	<b>255,700,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02750				0.00	0	135,400,00
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>135,400,00</b>
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	<b>135,400,00</b>
NN048 On 03/03/2023 Spot Bond					0.00000	187.34182				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	189.00230				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.58192				0.00	0	77,400,00
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</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	97.45875				0.00	0	87,100,00
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>87,100,00</b>
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	<b>87,100,00</b>
NN057 On 26/08/2025 Spot Bond					0.00000	89.87319				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	96.98722				0.00	0	120,200,00
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,200,00</b>
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	<b>120,200,00</b>
NN06 On 12/03/2026 Spot Bond					0.00000	101.63415				0.00	0	77,400,00
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>77,400,00</b>
NN075 On 18/03/2024 Spot Bond					0.00000	96.12095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	95.14406				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.48826				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	101.22466				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	101.45972				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	101.54130				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	101.45972				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	97.50298				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	97.32814				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	101.43523				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	101.39312				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN177 On 12/11/2025 Spot Bond			10.03500	10.03500	10.03500	101.44724				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			9.53000	9.53000	9.53000	106.56095				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			9.55500	9.55500	9.55500	105.15504				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	106.51971				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	137.79000				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	127.44000				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	140.52000				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	138.24000				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	136.82075				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>	



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 NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 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	101.72542				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	126.58015				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.09693				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	102.11307				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.94686				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	102.00380				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.02675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	110.66189				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	102.03879				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	102.16449				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	102.07267				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	112.51861				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.78568				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			5.30000	211.55390	5.30000	211.50242				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			10.76500	108.82856	10.76500	108.79721				0.00	0	818,810,10
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>818,810,10</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>818,810,10</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	15.34529	100.00000	15.31113				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	99.97883				0.00	0	18,300,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,300,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>18,300,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	102.20742				0.00	0	6,600,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,600,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>6,600,000,00</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
NTC27 On 12/06/2023 Spot Bond					0.00000	101.62274				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	102.10825				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	100.37047				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	102.32876				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.58980				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.86161				0.00	0	150,000,0€
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	100.77405				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>	
NTC38 On 14/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.40510				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			7.92500	110.22179	7.92500	110.19813				0.00	0	1,530,000,0€
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,0€</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,0€</b>
OML10 On 14/09/2025 Spot Bond			8.33000	111.68430	8.33000	111.65912				0.00	0	670,000,0€
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.99645				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.54733				0.00	0	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.84472				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.76523				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	100.36750				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>	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.85089				0.00	0	220,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
PARS0 On 13/12/2027 Spot Bond					0.00000	101.87684				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.58355				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.44184				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	100.62223				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.00606				0.00	0	40,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	101.95205				0.00	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 PMM56 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>									<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.89776			0.00	0	
<b>Total PMM57 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>									<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.94155			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			8.33500	108.59379	8.25500	108.84009			916,550,362,768,500.00	2,869,412,161,100	2,625,873,676,300
<b>Total R186 SPOT</b>									<b>16,550,362,768,500.00</b>	<b>869,412,161,100</b>	<b>525,873,676,300</b>
<b>Total For R186</b>									<b>16,550,362,768,500.00</b>	<b>869,412,161,100</b>	<b>525,873,676,300</b>
R197 On 07/12/2023 Spot Bond			3.62000	329.87413	3.65000	329.73107			133,940,000,000,000.00	37,000,000,000	529,621,500,000
<b>Total R197 SPOT</b>									<b>13,940,000,000,000.00</b>	<b>37,000,000,000</b>	<b>529,621,500,000</b>
<b>Total For R197</b>									<b>13,940,000,000,000.00</b>	<b>37,000,000,000</b>	<b>529,621,500,000</b>
R202 On 07/12/2033 Spot Bond			4.65500	246.58044	4.66000	246.41689			406,617,152,625,250.00	87,350,623,550	164,662,376,000
<b>Total R202 SPOT</b>									<b>16,617,152,625,250.00</b>	<b>87,350,623,550</b>	<b>164,662,376,000</b>
<b>Total For R202</b>									<b>16,617,152,625,250.00</b>	<b>87,350,623,550</b>	<b>164,662,376,000</b>
R2023 On 28/02/2023 Spot Bond			7.50000	103.59826	7.50000	103.57704			622,550,000,000,000.00	216,340,000,000	74,508,290,400
<b>Total R2023 SPOT</b>									<b>22,550,000,000,000.00</b>	<b>216,340,000,000</b>	<b>74,508,290,400</b>
<b>Total For R2023</b>									<b>22,550,000,000,000.00</b>	<b>216,340,000,000</b>	<b>74,508,290,400</b>
R2030 On 31/01/2030 Spot Bond			9.85000	91.16218	9.71500	91.77012			017,212,748,590,000.00	1,626,112,969,400	2,016,561,369,200
<b>Total R2030 SPOT</b>									<b>17,212,748,590,000.00</b>	<b>626,112,969,400</b>	<b>1,016,561,369,200</b>
<b>Total For R2030</b>									<b>17,212,748,590,000.00</b>	<b>626,112,969,400</b>	<b>1,016,561,369,200</b>
R2032 On 31/03/2032 Spot Bond			10.48500	90.18491	10.37500	90.74294			366,145,947,687,000.00	1,465,536,094,200	2,080,505,524,100
<b>Total R2032 SPOT</b>									<b>16,145,947,687,000.00</b>	<b>465,536,094,200</b>	<b>1,080,505,524,100</b>
<b>Total For R2032</b>									<b>16,145,947,687,000.00</b>	<b>465,536,094,200</b>	<b>1,080,505,524,100</b>
R2035 On 28/02/2035 Spot Bond			10.98000	90.23515	10.87500	90.83474			252,068,544,358,000.00	1,844,450,687,100	1,718,883,608,100
<b>Total R2035 SPOT</b>									<b>2,068,544,358,000.00</b>	<b>844,450,687,100</b>	<b>718,883,608,100</b>
<b>Total For R2035</b>									<b>2,068,544,358,000.00</b>	<b>844,450,687,100</b>	<b>718,883,608,100</b>
R2037 On 31/01/2037 Spot Bond			11.24000	81.26359	11.14500	81.80885			948,119,942,676,000.00	1,062,999,994,900	1,659,633,698,900
<b>Total R2037 SPOT</b>									<b>18,119,942,676,000.00</b>	<b>1,062,999,994,900</b>	<b>1,659,633,698,900</b>
<b>Total For R2037</b>									<b>18,119,942,676,000.00</b>	<b>1,062,999,994,900</b>	<b>1,659,633,698,900</b>
R2040 On 31/01/2040 Spot Bond			11.40500	82.49080	11.31500	83.04299			060,981,274,242,000.00	356,070,256,400	1,098,149,776,500
<b>Total R2040 SPOT</b>									<b>10,981,274,242,000.00</b>	<b>356,070,256,400</b>	<b>1,098,149,776,500</b>
<b>Total For R2040</b>									<b>10,981,274,242,000.00</b>	<b>356,070,256,400</b>	<b>1,098,149,776,500</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
R2044 On 31/01/2044 Spot Bond			11.46000	78.99395	11.38500	79.45757			921,062,992,196,000.00	1,214,752,442,600	1,104,309,693,50
<b>Total R2044 SPOT</b>									<b>1,062,992,196,000.00</b>	<b>214,752,442,600</b>	<b>104,309,693,50</b>
<b>Total For R2044</b>									<b>1,062,992,196,000.00</b>	<b>214,752,442,600</b>	<b>104,309,693,50</b>
R2048 On 28/02/2048 Spot Bond			11.34000	82.65655	11.26500	83.13797			961,733,956,212,000.00	2,465,761,371,800	1,826,552,031,20
<b>Total R2048 SPOT</b>									<b>1,733,956,212,000.00</b>	<b>465,761,371,800</b>	<b>326,552,031,20</b>
<b>Total For R2048</b>									<b>1,733,956,212,000.00</b>	<b>465,761,371,800</b>	<b>326,552,031,20</b>
R209 On 31/03/2036 Spot Bond			11.02000	69.66341	10.92500	70.14000			801,238,281,692,000.00	435,684,054,600	684,670,374,10
<b>Total R209 SPOT</b>									<b>1,238,281,692,000.00</b>	<b>435,684,054,600</b>	<b>584,670,374,10</b>
<b>Total For R209</b>									<b>1,238,281,692,000.00</b>	<b>435,684,054,600</b>	<b>584,670,374,10</b>
R210 On 31/03/2028 Spot Bond			3.85000	223.22422	3.84000	223.28289			120,526,772,905,000.00	31,305,655,300	384,071,177,20
<b>Total R210 SPOT</b>									<b>10,526,772,905,000.00</b>	<b>31,305,655,300</b>	<b>384,071,177,20</b>
<b>Total For R210</b>									<b>10,526,772,905,000.00</b>	<b>31,305,655,300</b>	<b>384,071,177,20</b>
R213 On 28/02/2031 Spot Bond			10.26000	85.68832	10.14000	86.23864			143,394,170,208,000.00	306,373,700,800	1,058,063,086,50
<b>Total R213 SPOT</b>									<b>13,394,170,208,000.00</b>	<b>306,373,700,800</b>	<b>1,058,063,086,50</b>
<b>Total For R213</b>									<b>13,394,170,208,000.00</b>	<b>306,373,700,800</b>	<b>1,058,063,086,50</b>
R214 On 28/02/2041 Spot Bond			11.29000	66.43649	11.21500	66.82304			100,353,478,720,000.00	266,034,968,000	518,429,492,50
<b>Total R214 SPOT</b>									<b>13,534,788,720,000.00</b>	<b>266,034,968,000</b>	<b>518,429,492,50</b>
<b>Total For R214</b>									<b>13,534,788,720,000.00</b>	<b>266,034,968,000</b>	<b>518,429,492,50</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.57533			0.00	452,800,000	113,200,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>452,800,000</b>	<b>113,200,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>452,800,000</b>	<b>113,200,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.97620			0.00	0	0
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.43849			0.00	0	6,500,000,00
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.64847			0.00	0	0
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.34072			0.00	0	100,000,00
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.72723			0.00	0	0
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.24469				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.27909				0.00	0	1,000,000,00
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.28241				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.61219				0.00	0	2,000,000,00
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.10922				0.00	0	100,000,00
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.37983				0.00	0	48,900,00
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,900,00</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>48,900,00</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.42454				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>	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.61481				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.62940				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.29939				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	95.81038				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	102.39035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.99992				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	99.89198				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	100.52395				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 05/12/2023 Spot Bond					0.00000	102.36432				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	100.15017				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.03388				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	101.19307				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>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.44841				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.87755				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.63606				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	101.39406				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES59 On 13/10/2027 Spot Bond					0.00000	100.76627				0.00	26,000,000,000	13,020,000,000
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>26,000,000,000</b>	<b>13,020,000,000</b>
<b>Total For RES59</b>										<b>0.00</b>	<b>26,000,000,000</b>	<b>13,020,000,000</b>
RES60 On 06/12/2025 Spot Bond					0.00000	101.64009				0.00	14,000,000,000	7,000,000,000
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>
<b>Total For RES60</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>
RES61 On 15/12/2027 Spot Bond					0.00000	101.46950				0.00	0	0
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES62 On 13/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			492,000,000,000,000.00	104,920,000,000	50,000,000,000	
<b>Total RES62 SPOT</b>									<b>12,000,000,000,000.00</b>	<b>104,920,000,000</b>	<b>50,000,000,000</b>	
<b>Total For RES62</b>									<b>12,000,000,000,000.00</b>	<b>104,920,000,000</b>	<b>50,000,000,000</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.33335				0.00	0	200,000,000
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.32879				0.00	0	0
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.39111				0.00	0	0
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.37591				0.00	0	0
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.45949				0.00	0	0
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.44429				0.00	0	0
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.62650				0.00	0	0
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.61132				0.00	0	0
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMB106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMB106</b>										<b>0.00</b>	<b>0</b>	
RN202 On 11/07/2027 Spot Bond					0.00000	102.96877				0.00	0	
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			9.40000	101.80962	9.40000	101.78393				0.00	0	464,60
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>464,60</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>464,60</b>
RW28 On 10/12/2028 Spot Bond			10.95500	98.85841	10.95500	98.82945				0.00	0	221,068,60
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>221,068,60</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>221,068,60</b>
RW31 On 30/06/2031 Spot Bond			11.44000	97.35236	11.44000	97.32261				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.75078				0.00	0	750,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
RWL28 On 30/06/2028 Spot Bond			10.39500	98.44351	10.39500	98.41612				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.48479				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.77485				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			8.85500	105.83532	8.85500	105.80999				0.00	0	500,000,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.49676				0.00	0	

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 SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.59500	101.32551	8.59500	101.30234				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			8.89500	99.89843	8.89500	99.87442				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			9.16500	103.89427	9.16500	103.86871				0.00	0	1,240,000.00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000.00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000.00</b>
SBS34 On 19/09/2024 Spot Bond			8.68500	106.19955	8.68500	106.17461				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.68000	101.14098	8.68000	101.11725				0.00	0	640,000.00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000.00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>640,000.00</b>
SBS39 On 29/01/2030 Spot Bond			9.91000	99.45802	9.91000	99.43145			237,840,000,000.00	24,000,000,000.00	24,000,000.00	
<b>Total SBS39 SPOT</b>									<b>17,840,000,000,000.00</b>	<b>24,000,000,000</b>	<b>24,000,000.00</b>	
<b>Total For SBS39</b>									<b>17,840,000,000,000.00</b>	<b>24,000,000,000</b>	<b>24,000,000.00</b>	
SBS42 On 12/11/2025 Spot Bond			8.78500	107.19202	8.78500	107.16655				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.21500	108.86005	9.21500	108.83297				0.00	0	10,000,000.00
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
SBS46 On 15/02/2023 Spot Bond			7.66500	100.00000	7.66500	99.97900				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	99.97967				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			8.68500	8.68500	8.68500	101.35560				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	102.76957				0.00	0	34,200,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,200,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>34,200,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.39423				0.00	2,000,000,000	1,107,700,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,107,700,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,107,700,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.39972				0.00	0	10,752,354,90
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,752,354,90</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>10,752,354,90</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.59172				0.00	0	118,600,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>118,600,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>118,600,00</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.66137				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	101.26780				0.00	2,000,000,000	3,500,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>3,500,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>3,500,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.20893				0.00	0	120,400,00
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,400,00</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>120,400,00</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.34052				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	101.72080				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.01882				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.81209				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	100.35512				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SBS70</b>									<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.42263			0.00	0	
<b>Total SBS71 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>									<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.74553			0.00	0	
<b>Total SBS72 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>									<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.49506			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	100.62199			0.00	0	
<b>Total SBS75 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>									<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.00594			0.00	0	
<b>Total SBS76 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>									<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.79767			0.00	1,000,000,000	500,000,000
<b>Total SBS77 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBS77</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SBS78 On 01/12/2025 Spot Bond					0.00000	101.72484			0.00	0	
<b>Total SBS78 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>									<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.98093			0.00	0	
<b>Total SBS79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS79</b>									<b>0.00</b>	<b>0</b>	
SBS80 On 03/02/2028 Spot Bond			9.44500	9.44500	9.44500	99.12312			0.00	0	
<b>Total SBS80 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>									<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			4.55000	327.49445	4.55000	327.42111		1,274,000,000,000.00	0.00	280,000,000	66,100,000
<b>Total SBSI11 SPOT</b>								<b>1,274,000,000,000.00</b>		<b>280,000,000</b>	<b>66,100,000</b>
<b>Total For SBSI11</b>								<b>1,274,000,000,000.00</b>		<b>280,000,000</b>	<b>66,100,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	227.92406		0.00	0.00	0	
<b>Total SBSI14 SPOT</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>								<b>0.00</b>	<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.74057			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS01 On 19/08/2026 Spot Bond					0.00000	99.13172				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.10843				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.53122				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.81990				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	103.15858				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	102.68394				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.59532				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	0.00000				0.00	451,200,000	112,800,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>451,200,000</b>	<b>112,800,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>451,200,000</b>	<b>112,800,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.59220				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			9.35500	102.86564	9.35500	102.83980				0.00	0	3,750,000,000
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,750,000,000</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>3,750,000,000</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
SBT204 On 16/04/2024 Spot Bond					0.00000	100.69453				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	101.44045				0.00	0	20,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.92185				0.00	1,170,400,000	894,153,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,170,400,000</b>	<b>894,153,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,170,400,000</b>	<b>894,153,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	104.52343				0.00	0	6,100,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,100,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>6,100,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	102.13385				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	100.70087				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	100.29392				0.00	0	206,790,00
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>206,790,00</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>206,790,00</b>
SLI7 On 16/08/2028 Spot Bond			9.20500	96.64695	9.20500	96.62331				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.22657				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	99.97555				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	99.97582				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	99.97491				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.97453				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	99.97476				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.97529				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.97437				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.97400				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.97410				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.97423				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.97328				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			9.19500	104.41202	9.19500	104.38609				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.90606				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.44374				0.00	0	830,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	100.65244				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.19386				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	102.40526				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.81407				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.84197				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.81640				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.84882				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.68780				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.05659				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	101.92943				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	101.17672				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	102.44569				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SPG01: On 12/07/2025 Spot Bond					0.00000	100.93131				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	100.73848				0.00	920,000,000	460,000,000
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
<b>Total For SPGC03</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
SSA07 On 15/05/2023 Spot Bond					0.00000	100.26369				0.00	0	220,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.22748				0.00	0	500,000,000
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SSN01: On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	161.63074				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			8.23000	108.94899	8.23000	108.92485				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			9.63000	88.75850	9.63000	88.73544				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	100.74538				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.77935				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			8.90000	103.89950	8.90000	103.87465				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			5.42000	115.83597	5.42000	115.80721				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	99.04574				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.38941				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	101.31558				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			4.68000	4.68000	4.68000	327.08965				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>	
SSN06: On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	163.45629				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			5.62000	5.62000	5.62000	113.09985				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			5.02500	5.02500	5.02500	114.99533				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	211.33500				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.94601				0.00	0	13,000,00
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.92258				0.00	0	13,000,00
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	101.52586				0.00	0	9,500,00
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	101.50263				0.00	0	9,500,00
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	112.69970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075: On 15/06/2023 Spot Bond					0.00000	102.13262				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076: On 19/06/2023 Spot Bond					0.00000	101.41945				0.00	584,000,000	146,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>584,000,000</b>	<b>146,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>584,000,000</b>	<b>146,000,000</b>
SSN077: On 13/07/2023 Spot Bond					0.00000	100.79067				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078: On 27/08/2024 Spot Bond					0.00000	101.97645				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081: On 12/09/2025 Spot Bond					0.00000	101.66012				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082: On 05/11/2023 Spot Bond					0.00000	100.20493				0.00	0	71,600,000
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>71,600,000</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>71,600,000</b>
SSN083: On 07/12/2033 Spot Bond			5.53500	5.53500	5.53500	228.41491				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>	
SSN084: On 21/12/2026 Spot Bond					0.00000	100.50965				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>	
SSN089: On 31/01/2030 Spot Bond					0.00000	98.83883				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>	
SSN093: 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>	
SSN098: On 07/06/2023 Spot Bond					0.00000	101.74232				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			10.38000	88.73372	10.38000	88.70892				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	101.54699				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/03/2028 Spot Bond			5.00000	211.58121	5.00000	211.53124				0.00	0	115,200,00
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>115,200,00</b>
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	<b>115,200,00</b>
SSN10(On 07/12/2033 Spot Bond			5.71500	224.96621	5.71500	224.90880				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	0.00000				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111(On 31/03/2024 Spot Bond					0.00000	95.91680				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 11/03/2023 Spot Bond					0.00000	101.44253				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.65095				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	97.59213				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	97.35632				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	97.75194				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>	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.73498				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.52150				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>	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.42448				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	108.68524				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			4.73727	112.11968	4.73727	112.09399				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.74729	46.10160	4.74729	112.11040				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.36662				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 16/02/2023 Spot Bond					0.00000	99.95714				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>	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.47063				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 14/03/2023 Spot Bond					0.00000	101.37608				0.00	0	
<b>Total SSN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN181</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.25444				0.00	0	
<b>Total SSN182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN182</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	99.86811				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN184</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	102.21588				0.00	0	161,000,00
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>161,000,00</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>161,000,00</b>
SST202 On 31/08/2027 Spot Bond					0.00000	101.92311				0.00	0	54,600,00
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,600,00</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	<b>54,600,00</b>
STF001 On 01/03/2027 Spot Bond					0.00000	104.97878				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>	
STF002 On 01/02/2026 Spot Bond					0.00000	100.54511				0.00	0	
<b>Total STF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.74500	103.98032	8.74500	103.95587				0.00	0	56,946,00
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,946,00</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>56,946,00</b>
T16A10 On 21/08/2024 Spot Bond					0.00000	101.90260				0.00	0	836,265,80
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>836,265,80</b>
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	<b>836,265,80</b>
T17A11 On 21/02/2024 Spot Bond					0.00000	101.88859				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.82602				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.92183				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.87432				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.58818				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A23 On 21/02/2026 Spot Bond					0.00000	101.87432				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			6.87500	104.38426	6.87500	104.36510				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			7.38500	104.62314	7.38500	104.60252				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	101.76555				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	101.81531				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	101.88601				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	101.84718				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			8.95500	106.19699	8.95500	103.81046				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	99.91865				0.00	0	40,000,00
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
TC002 On 15/02/2027 Spot Bond					0.00000	99.97134				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.05485				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.79724				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.09950				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	101.62990				0.00	0	5,700,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,00</b>
TFS16€ On 27/05/2024 Spot Bond					0.00000	102.04513				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	100.69367				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	100.53935				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.57172				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.96051				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	100.71326				0.00	0	470,000,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.58286				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.47133				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	99.85954				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>	
TFS17€ On 22/02/2027 Spot Bond					0.00000	99.91902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 30/01/2026 Spot Bond					0.00000	100.32870				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.33712				0.00	0	160,000,00
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</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	101.87454				0.00	0	153,200,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>153,200,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>153,200,00</b>
TH16A3 On 21/08/2024 Spot Bond			8.15500	104.57278	8.15500	104.55006				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	101.88616				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	101.87919				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			5.42500	103.26626	5.42500	103.25125				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	101.93035				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	102.15387				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	102.01871				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	102.00243				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	102.11404				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	102.08381				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.50226				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.69982				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.58361				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.97889				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.94403				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	101.93241				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	102.06253				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	102.00909				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	102.00212				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.48997				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.40403				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	102.35061				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	101.74667				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	101.93250				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	101.70651				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.09519				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	102.00714				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	102.32757				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	102.22039				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	101.74435				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.72569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			9.12000	104.96231	9.12000	104.93645			0.00	0	500,000,00
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	103.67342			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	100.66473			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			8.72500	103.96677	8.72500	103.94238			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.95811			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	102.25511			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	102.23284			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	100.42097			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			9.52000	103.85428	9.52000	103.82760			0.00	0	552,539,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>552,539,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>552,539,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	63.25199	100.00000	63.11045			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			9.40500	100.10730	9.40500	100.08230		805,891,878,000.00		85,687,600	1,945,783,20
<b>Total TN25 SPOT</b>								<b>805,891,878,000.00</b>		<b>85,687,600</b>	<b>1,945,783,20</b>
<b>Total For TN25</b>								<b>805,891,878,000.00</b>		<b>85,687,600</b>	<b>1,945,783,20</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
TN25/R On 19/08/2025 Spot Bond			100.00000	21.22974	100.00000	21.18301				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.77500	95.43387	10.77500	95.40621			833,892,335,000.00		77,391,400	29,840,924,50
<b>Total TN27 SPOT</b>									<b>833,892,335,000.00</b>		<b>77,391,400</b>	<b>29,840,924,50</b>
<b>Total For TN27</b>									<b>833,892,335,000.00</b>		<b>77,391,400</b>	<b>29,840,924,50</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.90718	100.00000	12.87830				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			10.64500	98.55006	10.64500	98.52183				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			11.27500	99.78923	11.27500	99.75916			475,527,635,000.00		42,175,400	25,021,087,70
<b>Total TN30 SPOT</b>									<b>475,527,635,000.00</b>		<b>42,175,400</b>	<b>25,021,087,70</b>
<b>Total For TN30</b>									<b>475,527,635,000.00</b>		<b>42,175,400</b>	<b>25,021,087,70</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.79489	8.00000	117.76950				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			12.08200	95.85664	12.08200	95.82558				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			12.39500	92.09448	12.39500	92.06405			570,346,009,000.00		46,014,200	12,143,007,10
<b>Total TN40 SPOT</b>									<b>570,346,009,000.00</b>		<b>46,014,200</b>	<b>12,143,007,10</b>
<b>Total For TN40</b>									<b>570,346,009,000.00</b>		<b>46,014,200</b>	<b>12,143,007,10</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.78061	10.75000	103.75075				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	100.17966				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	100.19530				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			5.93900	103.66595	5.93900	104.52478				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.49087				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>	
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.31978				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>	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.33635				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.35915				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3: On 20/06/2026 Spot Bond			7.27500	102.15569	7.27500	102.13563				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>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.77651				0.00	0	10,600,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,600,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>10,600,00</b>
TRA4A: On 13/04/2024 Spot Bond			8.90000	103.49613	8.90000	103.47137				0.00	0	9,300,00
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,300,00</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>9,300,00</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.77651				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.28500	103.30367	8.28500	103.28064				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	99.68069				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.21554				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	101.44424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.39867				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	101.69468				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	101.69468				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>	
TSP262 On 13/02/2023 Spot Bond					0.00000	0.00000				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	99.52412				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.76419				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	100.44075				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.90067				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 03/03/2023 Spot Bond					0.00000	101.58325				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	101.66463				0.00	0	
<b>Total TWC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC429</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.48732				0.00	0	
<b>Total TWC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC430</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 01/04/2023 Spot Bond					0.00000	100.28166				0.00	0	
<b>Total TWC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC431</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.76774				0.00	0	
<b>Total TWC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC432</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.02078				0.00	0	
<b>Total TWC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC433</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.93804				0.00	0	
<b>Total TWC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC434</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.68760				0.00	0	
<b>Total TWC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC435</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.43479				0.00	0	
<b>Total TWC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC436</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.57500	106.83214	10.57500	106.80173				0.00	0	152,300,80
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>152,300,80</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>152,300,80</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.97654				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	99.91961				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	99.97614				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.97442				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>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.97667				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.97403				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond			9.98000	9.98000	9.98000	102.43442				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	99.97403				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	99.97340				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	99.97062				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	99.97010				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>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.97088				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.71084				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	102.15062				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	100.00000				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	100.70956				0.00	0	120,000,00
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
VKE18: On 27/08/2024 Spot Bond					0.00000	102.89647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.98910			0.00	0	500,000,00
<b>Total VKE19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For VKE19</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
VKE20 On 27/08/2027 Spot Bond					0.00000	101.87419			0.00	0	
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.27740			0.00	900,000,000	522,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>900,000,000</b>	<b>522,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>900,000,000</b>	<b>522,000,00</b>
<b>Total for SPOT</b>									<b>1.60e+017</b>	<b>058,341,212,550</b>	<b>370,246,709,35</b>
<b>Total for SPOT :</b>									<b>1.60e+017</b>	<b>058,341,212,550</b>	<b>370,246,709,35</b>
<b>Total Futures</b>									<b>1.60e+017</b>	<b>058,341,216,187</b>	<b>370,247,978,66</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>111,20</b>
<b>Grand Total:</b>									<b>1.60e+017</b>	<b>058,341,216,187</b>	<b>370,248,089,87</b>