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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/03/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/05/2022 Bond Future			11.68436	75.17857	12.09806	73.13379			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.91072	76.22300	12.34207	74.15166			0.00	0	26
ES33 On 03/11/2022 Bond Future			12.12999	73.56162	12.57966	71.46112			0.00	0	
ES33 On 02/02/2023 Bond Future			12.35118	74.73575	12.82064	72.60293			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 05/05/2022 Bond Future			12.09299	73.47977	12.51216	71.11748			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.29945	74.50215	12.73648	72.10896			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.50032	71.33847	12.95623	68.91140			0.00	0	
ES42 On 02/02/2023 Bond Future			12.69530	72.47952	13.17066	70.01498			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025 On 05/05/2022 Bond Future			160.08956	160.08956	159.97026	159.97026			8,164,567.56	51	5,52
I2025 On 04/08/2022 Bond Future			160.69334	160.69334	160.57663	160.57663			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			163.05523	163.05523	162.93958	162.93958			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			163.99069	163.99069	163.87619	163.87619			0.00	0	
<b>Total I2025 Future</b>												<b>8,164,567.56</b>	<b>51</b>	<b>6,65</b>
<b>Total For I2025</b>												<b>8,164,567.56</b>	<b>51</b>	<b>6,65</b>
I2029	On	05/05/2022	Bond Future			118.27886	118.27886	118.15390	118.15390			6,268,779.58	53	2,74
I2029	On	04/08/2022	Bond Future			119.92225	119.92225	119.79855	119.79855			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.45308	120.45308	120.32985	120.32985			0.00	0	
I2029	On	02/02/2023	Bond Future			122.37109	122.37109	122.24783	122.24783			0.00	0	
<b>Total I2029 Future</b>												<b>6,268,779.58</b>	<b>53</b>	<b>4,55</b>
<b>Total For I2029</b>												<b>6,268,779.58</b>	<b>53</b>	<b>4,55</b>
I2033	On	05/05/2022	Bond Future			113.74143	113.74143	113.68962	113.68962			5,345,847.21	47	2,74
I2033	On	04/08/2022	Bond Future			115.32167	115.32167	115.27204	115.27204			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.70318	115.70318	115.65493	115.65493			0.00	0	
I2033	On	02/02/2023	Bond Future			117.54545	117.54545	117.49823	117.49823			0.00	0	
<b>Total I2033 Future</b>												<b>5,345,847.21</b>	<b>47</b>	<b>7,65</b>
<b>Total For I2033</b>												<b>5,345,847.21</b>	<b>47</b>	<b>7,65</b>
I2038	On	05/05/2022	Bond Future			130.10703	130.10703	129.54786	129.54786			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.09173	130.09173	129.52829	129.52829			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.00425	132.00425	131.43469	131.43469			0.00	0	
I2038	On	02/02/2023	Bond Future			132.23812	132.23812	131.66234	131.66234			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,85</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,85</b>
I2046	On	05/05/2022	Bond Future			118.18874	118.18874	118.93973	118.93973			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			119.83085	119.83085	120.59557	120.59557			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.65723	119.65723	120.43555	120.43555			0.00	0	
I2046	On	02/02/2023	Bond Future			121.56330	121.56330	122.35597	122.35597			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,97</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,97</b>
I2050	On	05/05/2022	Bond Future			122.21282	122.21282	122.61611	122.61611			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			121.88567	121.88567	122.29778	122.29778			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			123.67754	123.67754	124.09768	124.09768			0.00	0	
I2050	On	02/02/2023	Bond Future			123.57073	123.57073	124.00015	124.00015			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,86</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>9,86</b>
R186	On	05/05/2022	Bond Future			8.60414	111.11681	8.95774	109.74525		5.50	138,896,012.50	1,250	73,05
R186	On	04/08/2022	Bond Future			8.83191	107.34546	9.21103	105.95798		5.61	0.00	0	
R186	On	03/11/2022	Bond Future			9.04678	108.90010	9.45413	107.49448		5.49	0.00	0	
R186	On	02/02/2023	Bond Future			9.25904	105.32063	9.69874	103.89468		5.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>138,896,012.50</b>	<b>1,250</b>	<b>73,05</b>
R186	On	05/05/2022	Bond Future	9.18	Put			662.84000	0.66284	235,530	5.57	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			1,513.69000	1.51369	2,457,940	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1,045.15000	1.04515	440,320	5.48	0.00	0	4
R186	On	05/05/2022	Bond Future	8.94	Call			976.86000	0.97686	1,743,590	5.48	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,716.50000	1.71650	866,990	5.34	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.31	Call			175.42000	0.17542	451,580	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			30.33000	0.03033	114,120	5.15	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			2,572.70000	2.57270	1,503,360	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			201.59000	0.20159	503,810	5.22	0.00	0	4
R186	On	05/05/2022	Bond Future	8.32	Put			2,671.58000	2.67158	1,582,660	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			181.71000	0.18171	464,350	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,704.91000	2.70491	1,609,510	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			0.02000	0.00002	0,770	5.51	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.30	Put			2,738.42000	2.73842	1,636,770	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			169.29000	0.16929	439,200	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Put			3,299.14000	3.29914	2,105,940	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			93.27000	0.09327	271,630	5.15	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			4,280.92000	4.28092	2,993,150	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			485.05000	0.48505	1,007,100	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			5,885.69000	5.88569	4,537,480	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			3.28000	0.00328	26,630	5.31	0.00	0	3,6
R186	On	05/05/2022	Bond Future	7.28	Put			6,710.51000	6.71051	5,349,910	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.86000	0.00086	11,820	5.40	0.00	0	4
R186	On	05/05/2022	Bond Future	6.73	Put			9,024.34000	9.02434	7,653,530	5.51	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			258.40000	0.25840	437,460	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			4,276.04000	4.27604	3,067,620	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,918.16000	2.91816	3,853,380	5.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			878.31000	0.87831	426,050	5.90	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			6.80000	0.00680	33,850	5.18	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			8,592.45000	8.59245	7,232,020	5.18	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			172.98000	0.17298	321,040	5.00	0.00	0	3,6
R186	On	04/08/2022	Bond Future	7.96	Put			4,839.87000	4.83987	3,600,450	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			264.32000	0.26432	445,360	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			4,243.92000	4.24392	3,037,480	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			270.18000	0.27018	453,170	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			4,211.75000	4.21175	3,007,260	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,860.42000	3.86042	2,743,240	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			682.21000	0.68221	975,450	4.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R186	On	03/11/2022	Bond Future	8.55	Put		3,834.53000	3.83453	2,722,150	4.82	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		662.75000	0.66275	946,370	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,886.15000	3.88615	2,764,150	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		672.57000	0.67257	961,010	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		560.34000	0.56034	814,730	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		5,081.69000	5.08169	3,910,130	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		568.11000	0.56811	823,920	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		5,055.53000	5.05553	3,885,390	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		552.92000	0.55292	805,270	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		5,108.21000	5.10821	3,934,610	4.91	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,75</b>
<b>Total For R186</b>											<b>138,896,012.50</b>	<b>1,250</b>	<b>97,77</b>
R197	On	05/05/2022	Bond Future			329.71133	329.71133	329.41289	329.41289		7,913,071.92	24	75
R197	On	04/08/2022	Bond Future			325.87542	325.87542	325.58179	325.58179		0.00	0	
R197	On	03/11/2022	Bond Future			330.66665	330.66665	330.37433	330.37433		0.00	0	
R197	On	02/02/2023	Bond Future			327.30703	327.30703	327.01741	327.01741		0.00	0	
<b>Total R197 Future</b>											<b>7,913,071.92</b>	<b>24</b>	<b>75</b>
<b>Total For R197</b>											<b>7,913,071.92</b>	<b>24</b>	<b>75</b>
R202	On	05/05/2022	Bond Future			248.94114	248.94114	250.35804	250.35804		5,725,646.22	23	6,37
R202	On	04/08/2022	Bond Future			247.92908	247.92908	249.37255	249.37255		0.00	0	9
R202	On	03/11/2022	Bond Future			251.57344	251.57344	253.04237	253.04237		0.00	0	
R202	On	02/02/2023	Bond Future			250.99738	250.99738	252.49458	252.49458		0.00	0	
<b>Total R202 Future</b>											<b>5,725,646.22</b>	<b>23</b>	<b>6,46</b>
<b>Total For R202</b>											<b>5,725,646.22</b>	<b>23</b>	<b>6,46</b>
R2023	On	05/05/2022	Bond Future			5.57231	103.17825	5.74862	103.03884	0.90	0.00	0	14,77
R2023	On	04/08/2022	Bond Future			5.65269	104.56169	5.90863	104.42170	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.34319	102.19939	5.79219	102.06104	0.38	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,16</b>
R2023	On	05/05/2022	Bond Future	6.31	Put		35.23000	0.03523	14,730	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		477.07000	0.47707	595,980	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		36.27000	0.03627	15,240	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		470.27000	0.47027	588,650	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		37.34000	0.03734	15,770	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		463.49000	0.46349	581,330	1.01	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		228.94000	0.22894	310,840	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		151.78000	0.15178	93,690	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		222.31000	0.22231	302,960	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		156.06000	0.15606	96,720	0.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2023	On	04/08/2022	Bond Future	6.04	Call			225.61000	0.22561	306,890	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			153.90000	0.15390	95,190	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			77.19000	0.07719	38,610	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			222.96000	0.22296	323,150	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			76.15000	0.07615	37,990	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			218.61000	0.21861	318,030	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			77.93000	0.07793	39,000	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			220.93000	0.22093	320,700	0.41	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>17,16</b>
R2030	On	05/05/2022	Bond Future			10.00141	91.56672	10.39589	89.64857		8.86	0.00	0	73,23
R2030	On	04/08/2022	Bond Future			10.21865	88.81040	10.63272	86.86838		8.83	0.00	0	25,26
R2030	On	03/11/2022	Bond Future			10.41386	90.09737	10.84779	88.12884		8.59	0.00	0	
R2030	On	02/02/2023	Bond Future			10.60922	87.50875	11.06524	85.51073		8.64	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>98,45</b>
R2030	On	05/05/2022	Bond Future	8.14	Put			11,728.11000	11.72811	9,810,870	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.04000	0.00004	0,950	8.39	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	7.73	Put			14,069.40000	14.06940	12,151,320	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,070	8.39	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Put			7,624.92000	7.62492	5,739,780	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			3,434.86000	3.43486	5,037,960	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,842.54000	1.84254	796,460	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			945.28000	0.94528	1,817,350	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,870.62000	1.87062	813,740	8.63	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			924.76000	0.92476	1,786,030	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			904.52000	0.90452	1,754,970	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,671.98000	2.67198	1,347,570	8.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			499.90000	0.49990	1,093,640	8.42	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			3,871.87000	3.87187	2,271,960	8.21	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			199.51000	0.19951	517,750	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			414.84000	0.41484	99,790	9.43	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.60	Call			167.96000	0.16796	447,830	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			5,269.05000	5.26905	3,494,180	8.14	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			64.25000	0.06425	207,530	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Put			6,270.30000	6.27030	4,432,030	8.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			25.63000	0.02563	105,510	8.20	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	10.19	Put			1,899.01000	1.89901	831,310	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			6.16000	0.00616	39,170	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put			8,050.47000	8.05047	6,156,680	8.30	0.00	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 05/05/2022 Bond Future	8.81	Call			3.78000	0.00378	28,140	8.30		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.47	Put			9,893.21000	9.89321	7,980,690	8.39		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.36000	0.00036	5,990	8.39		0.00	0	1,000
R2030 On 05/05/2022 Bond Future	9.60	Put			4,093.48000	4.09348	2,455,200	8.17		0.00	0	5,000
R2030 On 04/08/2022 Bond Future	9.54	Put			5,602.80000	5.60280	3,973,820	8.17		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			356.25000	0.35625	669,290	8.17		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			7,836.75000	7.83675	6,060,710	8.28		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			106.45000	0.10645	272,430	8.28		0.00	0	800
R2030 On 04/08/2022 Bond Future	8.30	Put			11,711.28000	11.71128	9,807,270	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			12.48000	0.01248	50,490	8.45		0.00	0	800
R2030 On 04/08/2022 Bond Future	10.95	Put			1,531.12000	1.53112	776,220	9.22		0.00	0	800
R2030 On 04/08/2022 Bond Future	10.95	Call			2,982.47000	2.98247	4,169,590	9.22		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			5,518.54000	5.51854	3,900,300	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			371.60000	0.37160	695,380	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			5,560.60000	5.56060	3,936,960	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			363.87000	0.36387	682,250	8.18		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			4,602.64000	4.60264	3,258,790	8.19		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,094.48000	1.09448	1,725,000	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			4,569.67000	4.56967	3,231,660	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,108.93000	1.10893	1,745,330	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			4,537.11000	4.53711	3,204,980	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,080.41000	1.08041	1,705,090	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			649.53000	0.64953	1,076,330	7.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			7,000.32000	7.00032	5,429,100	7.99		0.00	0	1000
R2030 On 02/02/2023 Bond Future	9.80	Call			787.57000	0.78757	1,254,690	8.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			6,479.40000	6.47940	4,948,500	8.00		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			172.52000	0.17252	364,630	7.92		0.00	0	1000
R2030 On 02/02/2023 Bond Future	8.81	Put			10,655.77000	10.65577	8,849,860	7.92		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,004.02000	1.00402	1,528,200	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,811.08000	5.81108	4,337,240	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,016.38000	1.01638	1,543,620	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			5,777.18000	5.77718	4,306,400	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			318.70000	0.31870	618,040	7.94		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			8,877.40000	8.87740	7,178,720	7.94		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,028.85000	1.02885	1,560,710	8.03		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			5,743.41000	5.74341	4,277,250	8.03		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			943.66000	0.94366	1,452,640	8.01		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			5,982.50000	5.98250	4,493,460	8.01		0.00	0	1000
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>29,400</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 R2030</b>										<b>0.00</b>	<b>0</b>	<b>127,91</b>
R2032 On 05/05/2022 Bond Future			10.38446	87.88107	10.78756	85.68130		10.14		0.00	0	140,70
R2032 On 04/08/2022 Bond Future			10.58050	89.08080	11.00105	86.85326		9.63		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.76677	86.21952	11.20557	83.96135		9.84		0.00	0	
R2032 On 02/02/2023 Bond Future			10.94874	87.57624	11.40702	85.28409		9.45		0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>142,84</b>
R2032 On 05/05/2022 Bond Future	10.29	Put			3,185.74000	3.18574	1,600,940	9.51		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			459.46000	0.45946	1,074,430	9.51		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.18	Put			3,672.54000	3.67254	1,955,480	9.35		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			327.76000	0.32776	810,470	9.35		0.00	0	77
R2032 On 05/05/2022 Bond Future	9.58	Put			6,848.68000	6.84868	4,723,780	8.87		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			2,115.60000	2.11560	3,574,130	10.41		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			748.27000	0.74827	214,350	10.73		0.00	0	78
R2032 On 05/05/2022 Bond Future	11.18	Call			2,818.71000	2.81871	4,484,560	10.73		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			978.61000	0.97861	302,460	10.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			2,318.32000	2.31832	3,841,940	10.50		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			25.71000	0.02571	100,580	8.87		0.00	0	78
R2032 On 05/05/2022 Bond Future	11.03	Put			997.00000	0.99700	309,920	10.48		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			2,284.19000	2.28419	3,796,880	10.48		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			1,015.80000	1.01580	317,470	10.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Call			2,250.42000	2.25042	3,751,860	10.46		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,091.71000	1.09171	350,470	10.41		0.00	0	95
R2032 On 04/08/2022 Bond Future	9.72	Put			7,252.67000	7.25267	5,245,080	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			215.85000	0.21585	435,800	8.50		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			11,541.32000	11.54132	9,368,920	8.67		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			19.05000	0.01905	74,190	8.67		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Put			4,927.50000	4.92750	3,171,830	8.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			671.71000	0.67171	1,143,580	8.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			4,970.16000	4.97016	3,206,130	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			658.75000	0.65875	1,122,260	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			895.14000	0.89514	376,250	10.79		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			5,355.56000	5.35556	7,064,210	10.79		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			1,231.21000	1.23121	546,090	10.35		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Call			4,272.38000	4.27238	5,814,800	10.35		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			4,885.07000	4.88507	3,137,590	8.74		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			684.85000	0.68485	1,164,910	8.74		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			10,506.18000	10.50618	8,428,860	8.84		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			160.68000	0.16068	352,880	8.85		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			10,230.66000	10.23066	8,164,690	8.85		0.00	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
R2032	On	03/11/2022	Bond Future	9.92	Call		529.67000	0.52967	872,940	8.87	0.00	0	73,980
R2032	On	03/11/2022	Bond Future	9.92	Put		7,381.27000	7.38127	5,466,370	8.87	0.00	0	73,980
R2032	On	03/11/2022	Bond Future	10.11	Put		6,522.29000	6.52229	4,673,910	8.88	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	10.16	Call		788.95000	0.78895	1,217,960	8.89	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	10.16	Put		6,306.08000	6.30608	4,476,920	8.89	0.00	0	11,980
R2032	On	03/11/2022	Bond Future	10.49	Call		1,268.32000	1.26832	1,899,260	9.14	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	10.49	Put		4,992.95000	4.99295	3,365,720	9.14	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	9.31	Call		141.53000	0.14153	322,380	8.84	0.00	0	11,980
R2032	On	03/11/2022	Bond Future	10.56	Put		4,744.26000	4.74426	3,164,230	9.22	0.00	0	11,980
R2032	On	03/11/2022	Bond Future	10.66	Call		1,585.99000	1.58599	2,331,770	9.32	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	10.66	Put		4,405.95000	4.40595	2,893,560	9.32	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	10.67	Call		1,606.17000	1.60617	2,358,720	9.34	0.00	0	73,980
R2032	On	03/11/2022	Bond Future	10.67	Put		4,373.31000	4.37331	2,867,690	9.34	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	10.11	Call		729.32000	0.72932	1,139,110	8.88	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	12.30	Call		6,495.82000	6.49582	8,135,100	11.04	0.00	0	49,980
R2032	On	03/11/2022	Bond Future	12.30	Put		1,201.57000	1.20157	582,680	11.04	0.00	0	73,980
R2032	On	03/11/2022	Bond Future	10.56	Call		1,393.66000	1.39366	2,071,800	9.22	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.39	Call		1,157.92000	1.15792	1,702,220	8.68	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.39	Put		6,360.49000	6.36049	4,612,640	8.68	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	9.31	Call		211.13000	0.21113	419,890	8.52	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	9.31	Put		11,423.51000	11.42351	9,340,120	8.52	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	9.92	Call		603.08000	0.60308	983,820	8.60	0.00	0	73,980
R2032	On	02/02/2023	Bond Future	9.92	Put		8,356.85000	8.35685	6,445,440	8.60	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.67	Call		1,602.13000	1.60213	2,297,230	8.84	0.00	0	73,980
R2032	On	02/02/2023	Bond Future	10.67	Put		5,329.95000	5.32995	3,732,900	8.84	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.16	Call		857.53000	0.85753	1,317,170	8.64	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.16	Put		7,296.52000	7.29652	5,464,010	8.64	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.38	Call		1,143.50000	1.14350	1,684,040	8.68	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.38	Put		6,399.35000	6.39935	4,647,740	8.68	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	12.75	Call		7,518.32000	7.51832	9,244,160	10.72	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	12.75	Put		1,260.86000	1.26086	694,550	10.72	0.00	0	73,980
R2032	On	02/02/2023	Bond Future	10.40	Call		1,172.19000	1.17219	1,720,540	8.68	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.40	Put		6,321.52000	6.32152	4,577,720	8.68	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.50	Call		1,322.31000	1.32231	1,910,010	8.70	0.00	0	49,980
R2032	On	02/02/2023	Bond Future	10.50	Put		5,941.56000	5.94156	4,237,110	8.70	0.00	0	49,980
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,480</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>157,380</b>
R2035	On	05/05/2022	Bond Future			10.73959	88.87019	11.14670	86.38403	11.34	4,443,509.50	50	73,980
R2035	On	04/08/2022	Bond Future			10.93269	90.04260	11.35686	87.52429	10.74	0.00	0	49,980

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 03/11/2022 Bond Future			11.10653	86.88241	11.54762	84.32944		11.02		0.00	0	
R2035 On 02/02/2023 Bond Future			11.27635	88.28775	11.73562	85.69640		10.55		0.00	0	
<b>Total R2035 Future</b>										<b>4,443,509.50</b>	<b>50</b>	<b>123.98</b>
R2035 On 05/05/2022 Bond Future	10.82	Put			2,813.84000	2.81384	1,254,410	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			826.95000	0.82695	1,753,680	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			3,243.21000	3.24321	1,533,400	10.50		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			634.79000	0.63479	1,411,140	10.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			686.65000	0.68665	172,420	11.95		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			8,362.24000	8.36224	10,789,690	13.59		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			3,621.46000	3.62146	5,593,390	11.95		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			700.48000	0.70048	176,820	11.93		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			3,578.42000	3.57842	5,540,920	11.93		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			714.44000	0.71444	181,390	11.91		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			3,535.45000	3.53545	5,488,560	11.91		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			70.64000	0.07064	11,930	13.59		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			1,060.81000	1.06081	1,726,080	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,882.84000	4.88284	3,029,800	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			5,754.81000	5.75481	7,601,540	12.13		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			1,161.54000	1.16154	489,960	12.13		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Call			1,079.00000	1.07900	1,754,510	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			4,839.10000	4.83910	2,996,300	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			922.39000	0.92239	1,507,500	9.94		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			5,242.07000	5.24207	3,308,870	9.94		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.53	Call			752.31000	0.75231	1,233,440	9.77		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			5,762.86000	5.76286	3,725,680	9.77		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,097.39000	1.09739	1,783,180	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,795.63000	4.79563	2,963,110	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,010.98000	2.01098	3,049,040	10.61		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,344.53000	3.34453	1,864,280	10.61		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			42.40000	0.04240	133,390	9.50		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			11,700.81000	11.70081	9,273,490	9.50		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			133.60000	0.13360	284,260	9.42		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			9,658.19000	9.65819	7,290,540	9.42		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Put			8,159.02000	8.15902	5,991,420	9.87		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			998.64000	0.99864	1,512,420	9.98		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			6,810.93000	6.81093	4,771,740	9.98		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Put			4,787.67000	4.78767	3,144,030	10.58		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			2,090.89000	2.09089	3,059,200	10.67		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			4,505.21000	4.50521	2,920,550	10.67		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	03/11/2022	Bond Future	9.82	Call		232.22000	0.23222	470,110	9.81	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		10,903.05000	10.90305	8,587,970	9.81	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		639.54000	0.63954	1,024,910	9.87	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put		4,436.73000	4.43673	2,866,950	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		7,411.03000	7.41103	9,289,410	12.59	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		1,340.13000	1.34013	665,540	12.59	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call		1,763.14000	1.76314	2,627,190	10.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		5,009.34000	5.00934	3,320,420	10.52	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,899.40000	1.89940	2,808,730	10.58	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call		2,115.53000	2.11553	3,091,280	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,470.87000	4.47087	2,893,650	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,140.32000	2.14032	3,123,510	10.69	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call		728.68000	0.72868	1,165,590	9.59	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put		9,229.69000	9.22969	7,075,250	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call		1,213.35000	1.21335	1,792,240	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		7,469.33000	7.46933	5,456,870	9.68	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Call		1,567.64000	1.56764	2,268,680	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		6,550.17000	6.55017	4,659,860	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		1,585.84000	1.58584	2,294,190	9.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		6,508.38000	6.50838	4,625,380	9.82	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call		323.65000	0.32365	584,120	9.47	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		12,011.30000	12.01130	9,680,420	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		1,936.27000	1.93627	2,773,460	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		5,788.94000	5.78894	4,034,780	9.99	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call		8,924.75000	8.92475	10,948,880	12.26	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		1,290.18000	1.29018	722,960	12.26	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		1,549.56000	1.54956	2,243,650	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		6,592.14000	6.59214	4,694,880	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		1,915.74000	1.91574	2,745,670	9.98	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		5,827.36000	5.82736	4,065,940	9.98	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,95</b>
<b>Total For R2035</b>											<b>4,443,509.50</b>	<b>50</b>	<b>134,97</b>
R2037	On	05/05/2022	Bond Future			10.91121	84.82077	11.32310	82.28752	12.00	0.00	0	85,07
R2037	On	04/08/2022	Bond Future			11.09749	81.72206	11.52616	79.15631	12.00	0.00	0	52,42
R2037	On	03/11/2022	Bond Future			11.26341	82.90675	11.70847	80.30538	11.71	0.00	0	
R2037	On	02/02/2023	Bond Future			11.42822	79.95525	11.89110	77.31434	11.84	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>137,45</b>
R2037	On	05/05/2022	Bond Future	11.82	Put		704.85000	0.70485	196,060	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		3,609.35000	3.60935	5,633,810	13.00	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	Opt Intert
R2037	On	05/05/2022	Bond Future	11.84	Put		677.50000	0.67750	186,970	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		3,695.58000	3.69558	5,738,300	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		691.06000	0.69106	191,440	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		3,652.38000	3.65238	5,686,010	13.02	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,879.48000	4.87948	2,988,480	11.12	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Call		1,089.91000	1.08991	1,764,660	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,923.67000	4.92367	3,022,360	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,071.41000	1.07141	1,735,850	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		3,658.84000	3.65884	2,077,650	11.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		1,778.36000	1.77836	2,762,920	11.64	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.10	Put		9,208.95000	9.20895	6,829,940	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		175.14000	0.17514	361,880	10.52	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		4,835.37000	4.83537	2,954,920	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,108.42000	1.10842	1,793,720	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,764.48000	1.76448	789,650	12.64	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	11.95	Call		4,184.66000	4.18466	5,775,580	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,992.57000	2.99257	1,592,290	11.90	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.42	Call		2,368.47000	2.36847	3,533,940	11.90	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,447.63000	4.44763	2,841,100	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,133.80000	2.13380	3,113,630	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,516.49000	4.51649	2,894,950	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,158.87000	2.15887	3,146,070	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,481.95000	4.48195	2,867,780	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,184.09000	2.18409	3,178,930	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,686.60000	1.68660	2,351,980	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		6,585.65000	6.58565	4,610,120	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,649.10000	1.64910	2,300,110	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		6,670.16000	6.67016	4,680,260	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,667.79000	1.66779	2,325,970	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		6,627.81000	6.62781	4,645,080	10.92	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,2!</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>139,74</b>
R2040	On	05/05/2022	Bond Future			11.01746	86.85570	11.43431	84.10654	12.58	0.00	0	62,0!
R2040	On	04/08/2022	Bond Future			11.19802	83.53437	11.63185	80.74990	12.59	0.00	0	42,5!
R2040	On	03/11/2022	Bond Future			11.35857	84.74552	11.80894	81.92217	12.28	0.00	0	
R2040	On	02/02/2023	Bond Future			11.51797	81.57274	11.98625	78.70651	12.45	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>104,57</b>
R2040	On	05/05/2022	Bond Future	11.90	Put		830.09000	0.83009	206,850	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		3,737.18000	3.73718	5,863,100	13.26	0.00	0	

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 05/05/2022 Bond Future	10.57	Put			6,036.33000	6.03633	3,567,470	10.98		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			171.07000	0.17107	451,370	10.98		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			11,506.24000	11.50624	8,776,720	11.22		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			3,782.12000	3.78212	5,918,670	13.28		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			2.06000	0.00206	21,700	11.22		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Put			63.32000	0.06332	10,220	15.29		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			9,424.83000	9.42483	12,120,890	15.29		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			798.90000	0.79890	196,900	13.30		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			3,827.13000	3.82713	5,974,290	13.30		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			814.42000	0.81442	201,810	13.28		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,531.33000	1.53133	627,930	13.33		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			33.97000	0.03397	112,170	11.21		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.03	Put			5,098.23000	5.09823	3,043,260	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,214.82000	1.21482	1,955,890	11.46		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			5,051.32000	5.05132	3,007,920	11.46		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,235.40000	1.23540	1,988,300	11.48		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			5,004.71000	5.00471	2,973,140	11.48		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			5,193.11000	5.19311	7,074,180	13.33		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Put			13,685.66000	13.68566	10,979,390	11.21		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			637.82000	0.63782	1,045,250	10.92		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			6,809.57000	6.80957	4,432,530	10.92		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,194.45000	1.19445	1,923,950	11.44		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			4,893.49000	4.89349	3,120,530	11.91		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,363.20000	2.36320	3,421,800	11.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			4,856.22000	4.85622	3,091,470	11.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,309.52000	2.30952	3,351,950	11.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			4,930.75000	4.93075	3,149,830	11.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,336.40000	2.33640	3,386,790	11.91		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,716.61000	1.71661	2,464,770	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			7,216.03000	7.21603	5,097,960	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,736.59000	1.73659	2,492,340	11.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			7,169.89000	7.16989	5,059,410	11.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,697.04000	1.69704	2,437,370	11.54		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			7,262.67000	7.26267	5,136,770	11.54		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,90</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>109,50</b>
R2044 On 05/05/2022 Bond Future			11.06707	83.44326	11.47337	80.72875		13.21	410,373,952.68		4,918	59,40
R2044 On 04/08/2022 Bond Future			11.23920	80.20061	11.66202	77.45113		13.23	70,416,135.58		878	21,70
R2044 On 03/11/2022 Bond Future			11.39199	81.36343	11.83082	78.57559		12.91	0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future			11.54343	78.26271	11.99959	75.43237		13.09		0.00	0	
<b>Total R2044 Future</b>										<b>480,790,088.26</b>	<b>5,796</b>	<b>81,16</b>
R2044 On 05/05/2022 Bond Future	11.93	Put			867.87000	0.86787	224,000	14.00		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			3,740.76000	3.74076	5,811,400	14.00		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			884.32000	0.88432	229,500	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			3,696.22000	3.69622	5,755,910	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			900.93000	0.90093	235,140	13.95		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			3,651.75000	3.65175	5,700,470	13.95		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			1,304.65000	1.30465	2,048,580	12.16		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,995.31000	4.99531	2,989,760	12.16		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			1,262.13000	1.26213	1,982,790	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			5,089.53000	5.08953	3,060,710	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,283.20000	1.28320	2,015,660	12.14		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			5,042.18000	5.04218	3,025,160	12.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			5,057.19000	5.05719	3,258,850	12.52		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,348.66000	2.34866	3,346,290	12.53		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			5,018.74000	5.01874	3,228,530	12.53		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,294.76000	2.29476	3,276,650	12.50		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			5,095.63000	5.09563	3,289,680	12.50		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,321.76000	2.32176	3,311,260	12.52		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,800.95000	1.80095	2,528,840	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			7,218.18000	7.21818	5,115,730	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,821.56000	1.82156	2,557,220	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			7,171.28000	7.17128	5,076,600	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,780.49000	1.78049	2,500,620	12.19		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			7,265.32000	7.26532	5,155,110	12.19		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>480,790,088.26</b>	<b>5,796</b>	<b>81,16</b>
R2048 On 05/05/2022 Bond Future			10.98597	82.59569	11.40729	79.69489		13.63		8,259,569.00	100	191,06
R2048 On 04/08/2022 Bond Future			11.14986	83.68462	11.58835	80.74626		12.93		0.00	0	6,0
R2048 On 03/11/2022 Bond Future			11.29638	80.49471	11.75166	77.51530		13.33		0.00	0	
R2048 On 02/02/2023 Bond Future			11.43863	81.79758	11.91174	78.77273		12.77		0.00	0	
<b>Total R2048 Future</b>										<b>8,259,569.00</b>	<b>100</b>	<b>197,06</b>
R2048 On 05/05/2022 Bond Future	11.81	Put			969.46000	0.96946	234,850	14.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			3,575.09000	3.57509	5,741,280	14.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			987.67000	0.98767	240,800	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			3,530.47000	3.53047	5,684,400	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,006.17000	1.00617	246,840	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			3,486.06000	3.48606	5,627,530	14.13		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 Intere
R2048 On 04/08/2022 Bond Future	9.70	Call			36.12000	0.03612	109,910	11.45		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	9.70	Put			14,231.37000	14.23137	11,366,800	11.45		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			340.99000	0.34099	629,730	11.22		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	10.40	Put			8,782.61000	8.78261	6,132,990	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,219.05000	1.21905	2,046,260	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,349.05000	5.34905	3,237,900	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,240.32000	1.24032	2,079,910	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,299.31000	5.29931	3,200,540	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			1,261.80000	1.26180	2,113,610	12.18		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,249.88000	5.24988	3,163,330	12.18		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			5,243.81000	5.24381	3,310,620	12.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,316.26000	2.31626	3,370,830	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			5,203.57000	5.20357	3,278,730	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,343.78000	2.34378	3,406,960	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			5,163.59000	5.16359	3,247,360	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,288.90000	2.28890	3,335,120	12.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,817.63000	1.81763	2,568,310	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			7,421.25000	7.42125	5,147,080	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,838.87000	1.83887	2,597,630	11.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			7,372.47000	7.37247	5,106,380	11.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,859.99000	1.85999	2,627,410	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			7,323.69000	7.32369	5,066,260	11.82		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,80</b>
<b>Total For R2048</b>										<b>8,259,569.00</b>	<b>100</b>	<b>201,80</b>
R209 On 05/05/2022 Bond Future			10.69925	68.86043	11.10985	66.66710		12.69		0.00	0	20,70
R209 On 04/08/2022 Bond Future			10.86389	69.80043	11.28949	67.57898		12.06		0.00	0	1,50
R209 On 03/11/2022 Bond Future			11.01886	67.66628	11.45990	65.41392		12.35		0.00	0	2,70
R209 On 02/02/2023 Bond Future			11.16874	68.73093	11.62598	66.44433		11.86		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>25,00</b>
R209 On 05/05/2022 Bond Future	12.00	Put			256.30000	0.25630	63,230	14.70		0.00	0	12,00
R209 On 05/05/2022 Bond Future	12.00	Call			4,678.38000	4.67838	6,678,640	14.70		0.00	0	
R209 On 05/05/2022 Bond Future	11.45	Put			802.71000	0.80271	241,820	13.48		0.00	0	
R209 On 05/05/2022 Bond Future	11.45	Call			2,544.58000	2.54458	4,177,020	13.48		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Put			817.53000	0.81753	247,800	13.46		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Call			2,473.97000	2.47397	4,088,460	13.43		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			2,563.04000	2.56304	1,201,860	12.33		0.00	0	1,00
R209 On 05/05/2022 Bond Future	10.75	Call			646.34000	0.64634	1,478,490	12.33		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Put			4,839.49000	4.83949	2,899,010	11.38		0.00	0	11,00
R209 On 05/05/2022 Bond Future	10.25	Call			126.73000	0.12673	379,580	11.38		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	05/05/2022	Bond Future	11.44	Call			2,509.13000	2.50913	4,132,730	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Put			7,681.36000	7.68136	5,530,620	11.10	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			8.68000	0.00868	51,270	11.10	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.50	Put			9,218.82000	9.21882	7,040,270	11.23	0.00	0	
R209	On	05/05/2022	Bond Future	9.50	Call			1.35000	0.00135	16,130	11.23	0.00	0	2,9
R209	On	05/05/2022	Bond Future	11.43	Put			832.69000	0.83269	253,850	13.43	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			795.09000	0.79509	1,305,040	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			4,557.90000	4.55790	2,846,400	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			809.57000	0.80957	1,328,350	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,517.26000	4.51726	2,814,590	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			780.63000	0.78063	1,282,130	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,598.63000	4.59863	2,878,680	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put			12,536.71000	12.53671	10,374,100	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			11,017.61000	11.01761	8,906,620	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			347.85000	0.34785	631,330	11.01	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			8,240.68000	8.24068	6,271,800	11.01	0.00	0	6,0
R209	On	03/11/2022	Bond Future	10.50	Call			870.44000	0.87044	1,318,010	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,915.91000	5.91591	4,111,120	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			64.10000	0.06410	153,850	10.95	0.00	0	6,0
R209	On	03/11/2022	Bond Future	11.00	Put			4,054.96000	4.05496	2,628,200	11.80	0.00	0	6,0
R209	On	03/11/2022	Bond Future	11.01	Call			1,724.68000	1.72468	2,557,020	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			4,023.41000	4.02341	2,603,390	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			1,745.66000	1.74566	2,584,740	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,992.06000	3.99206	2,578,780	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			114.51000	0.11451	255,880	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,766.78000	1.76678	2,612,610	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,960.90000	3.96090	2,554,370	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,923.36000	2.92336	4,052,050	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			2,723.89000	2.72389	1,600,220	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,703.84000	1.70384	2,529,440	11.80	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,413.34000	1.41334	2,052,810	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			5,734.67000	5.73467	4,087,540	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,429.64000	1.42964	2,075,290	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,697.54000	5.69754	4,056,590	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,446.05000	1.44605	2,097,900	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,660.59000	5.66059	4,025,840	11.21	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>53,6</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>78,6</b>
R210	On	05/05/2022	Bond Future			219.70636	219.70636	219.19762	219.19762			6,151,778.08	28	1,0



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/08/2022			222.75913	222.75913	222.24897	222.24897			0.00	0	26
R210	On	03/11/2022			223.09960	223.09960	222.58623	222.58623			0.00	0	
R210	On	02/02/2023			226.65293	226.65293	226.13479	226.13479			0.00	0	
<b>Total R210 Future</b>											<b>6,151,778.08</b>	<b>28</b>	<b>1,30</b>
<b>Total For R210</b>											<b>6,151,778.08</b>	<b>28</b>	<b>1,30</b>
R213	On	05/05/2022			10.23192	82.86007	10.63501	80.87215		9.91	0.00	0	25,18
R213	On	04/08/2022			10.43582	83.95479	10.85706	81.94122		9.40	0.00	0	
R213	On	03/11/2022			10.62037	81.65125	11.05996	79.61032		9.55	0.00	0	
R213	On	02/02/2023			10.80098	82.96983	11.26054	80.89861		9.20	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>25,18</b>
R213	On	05/05/2022	10.65	Put			1,369.95000	1.36995	519,360	10.06	0.00	0	
R213	On	05/05/2022	10.65	Call			1,442.66000	1.44266	2,579,990	10.06	0.00	0	
R213	On	05/05/2022	10.64	Put			1,392.29000	1.39229	531,500	10.05	0.00	0	
R213	On	05/05/2022	10.64	Call			1,416.51000	1.41651	2,543,640	10.05	0.00	0	
R213	On	05/05/2022	10.63	Put			1,415.06000	1.41506	543,870	10.04	0.00	0	
R213	On	05/05/2022	10.63	Call			1,390.74000	1.39074	2,507,470	10.04	0.00	0	
R213	On	04/08/2022	9.90	Call			464.28000	0.46428	830,210	8.61	0.00	0	
R213	On	04/08/2022	9.90	Put			5,135.54000	5.13554	3,487,900	8.61	0.00	0	
R213	On	04/08/2022	9.88	Call			445.78000	0.44578	798,810	8.59	0.00	0	
R213	On	04/08/2022	9.88	Put			5,218.39000	5.21839	3,557,850	8.59	0.00	0	
R213	On	04/08/2022	9.89	Call			454.96000	0.45496	814,510	8.60	0.00	0	
R213	On	04/08/2022	9.89	Put			5,176.87000	5.17687	3,522,850	8.60	0.00	0	
R213	On	03/11/2022	9.19	Put			9,318.53000	9.31853	7,483,220	8.78	0.00	0	
R213	On	03/11/2022	9.84	Call			543.97000	0.54397	934,580	8.76	0.00	0	
R213	On	03/11/2022	9.84	Put			6,378.57000	6.37857	4,728,250	8.76	0.00	0	47
R213	On	03/11/2022	10.19	Put			5,037.81000	5.03781	3,553,650	8.92	0.00	0	47
R213	On	03/11/2022	10.37	Call			1,190.00000	1.19000	1,858,310	9.07	0.00	0	
R213	On	03/11/2022	10.37	Put			4,423.84000	4.42384	3,051,220	9.07	0.00	0	20
R213	On	03/11/2022	9.13	Call			132.05000	0.13205	320,200	8.78	0.00	0	20
R213	On	03/11/2022	9.13	Put			9,618.35000	9.61835	7,765,570	8.78	0.00	0	
R213	On	03/11/2022	9.19	Call			148.50000	0.14850	354,120	8.78	0.00	0	47
R213	On	03/11/2022	10.39	Put			4,359.14000	4.35914	2,998,980	9.09	0.00	0	
R213	On	03/11/2022	10.40	Call			1,237.20000	1.23720	1,924,210	9.10	0.00	0	
R213	On	03/11/2022	10.40	Put			4,326.91000	4.32691	2,972,990	9.10	0.00	0	
R213	On	03/11/2022	9.98	Call			683.43000	0.68343	1,120,940	8.76	0.00	0	
R213	On	03/11/2022	9.98	Put			5,820.88000	5.82088	4,217,460	8.76	0.00	0	20
R213	On	03/11/2022	10.19	Call			932.34000	0.93234	1,489,110	8.92	0.00	0	
R213	On	03/11/2022	10.38	Call			1,205.76000	1.20576	1,880,050	9.08	0.00	0	
R213	On	03/11/2022	10.38	Put			4,391.52000	4.39152	3,024,880	9.08	0.00	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
R213	On	03/11/2022	Bond Future	10.39	Call		1,221.42000	1.22142	1,902,190	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,028.99000	1.02899	1,554,280	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,868.32000	5.86832	4,322,390	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,216.65000	1.21665	1,808,700	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		5,389.33000	5.38933	3,910,160	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		211.83000	0.21183	422,530	8.36	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		10,276.66000	10.27666	8,416,140	8.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		794.25000	0.79425	1,254,300	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		6,597.92000	6.59792	4,986,750	8.47	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		0.00000	0.00000	7,020,270	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		0.00000	0.00000	924,680	10.08	1,729,151.60	1,870	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,041.95000	1.04195	1,570,600	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,833.43000	5.83343	4,290,860	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,054.75000	1.05475	1,586,740	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,798.42000	5.79842	4,259,190	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		0.00000	0.00000	1,968,330	8.63	1,840,388.55	935	97
R213	On	02/02/2023	Bond Future	10.43	Put		0.00000	0.00000	3,691,910	8.63	0.00	0	
<b>Total R213 Option</b>											<b>3,569,540.15</b>	<b>2,805</b>	<b>5,32</b>
<b>Total For R213</b>											<b>3,569,540.15</b>	<b>2,805</b>	<b>30,51</b>
R214	On	05/05/2022	Bond Future			10.99170	65.83124	11.40717	63.55444	13.73	0.00	0	15,90
R214	On	04/08/2022	Bond Future			11.15641	66.69914	11.58763	64.39280	13.04	0.00	0	1,30
R214	On	03/11/2022	Bond Future			11.30380	64.39619	11.75042	62.05766	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			11.44675	65.43824	11.90970	63.06409	12.89	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,24</b>
R214	On	05/05/2022	Bond Future	11.75	Put		856.29000	0.85629	225,410	14.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		2,641.03000	2.64103	4,286,950	14.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		871.58000	0.87158	231,400	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		2,605.42000	2.60542	4,242,040	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		887.02000	0.88702	237,550	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		2,569.89000	2.56989	4,197,220	14.10	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		987.51000	0.98751	1,660,700	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,220.32000	4.22032	2,587,170	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		954.08000	0.95408	1,607,720	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,299.65000	4.29965	2,646,950	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		970.63000	0.97063	1,634,100	12.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,259.79000	4.25979	2,616,920	12.24	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		4,028.28000	4.02828	2,563,940	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,960.64000	1.96064	2,841,560	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,997.21000	3.99721	2,539,600	12.97	0.00	0	

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	03/11/2022	Bond Future	11.34	Call		1,915.77000	1.91577	2,783,040	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		4,059.54000	4.05954	2,588,280	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,938.14000	1.93814	2,812,330	12.95	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,490.65000	1.49065	2,115,670	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,851.20000	5.85120	4,102,070	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,507.58000	1.50758	2,139,430	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,812.67000	5.81267	4,070,370	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,473.84000	1.47384	2,092,300	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,889.91000	5.88991	4,134,220	11.92	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>17,24</b>
<b>Total for Bond</b>											<b>675,528,409.98</b>	<b>10,227</b>	<b>1,260,21</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2032 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>	
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>	

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 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 05/05/2022 GOVI			810.80800	810.80800	790.65300	790.65300			0.00	0	98
GOVI On 04/08/2022 GOVI			821.75600	821.75600	801.33600	801.33600			0.00	0	
GOVI On 03/11/2022 GOVI			833.75100	833.75100	813.03700	813.03700			0.00	0	
GOVI On 02/02/2023 GOVI			846.82600	846.82600	825.79100	825.79100			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			24,030.00000	2.40300	225,580,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			24,130.00000	2.41300	225,680,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			24,230.00000	2.42300	225,780,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	24,760,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			179,440.00000	17.94400	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	24,960,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			179,240.00000	17.92400	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	24,860,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			179,340.00000	17.93400	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			73,830.00000	7.38300	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	133,210,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			73,930.00000	7.39300	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	133,410,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			73,730.00000	7.37300	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	133,310,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			250,390.00000	25.03900	40,040,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			250,490.00000	25.04900	40,140,000		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	Op Interest
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		250,290.00000	25.02900	39,940,000		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>98</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
AL37	On	05/05/2022	Index Future			807.07000	807.07000	797.31900	797.31900		0.00	0	
AL37	On	04/08/2022	Index Future			817.96800	817.96800	808.09200	808.09200		0.00	0	
AL37	On	03/11/2022	Index Future			829.90700	829.90700	819.89200	819.89200		0.00	0	
AL37	On	02/02/2023	Index Future			842.92200	842.92200	832.75300	832.75300		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	05/05/2022	Index Future			923.83400	923.83400	903.10200	903.10200		0.00	0	
AL7T	On	04/08/2022	Index Future			936.30800	936.30800	915.30500	915.30500		0.00	0	
AL7T	On	03/11/2022	Index Future			949.97500	949.97500	928.67000	928.67000		0.00	0	
AL7T	On	02/02/2023	Index Future			964.87300	964.87300	943.23800	943.23800		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	05/05/2022	Index Future			822.18100	822.18100	801.84900	801.84900		0.00	0	12
ALBI	On	04/08/2022	Index Future			833.28300	833.28300	812.68400	812.68400		0.00	0	9
ALBI	On	03/11/2022	Index Future			845.44600	845.44600	824.55100	824.55100		0.00	0	
ALBI	On	02/02/2023	Index Future			858.70400	858.70400	837.48500	837.48500		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>21</b>
IGOV	On	05/05/2022	Index Future			316.41600	316.41600	316.77200	316.77200		0.00	0	45
IGOV	On	04/08/2022	Index Future			320.76600	320.76600	321.12900	321.12900		0.00	0	
IGOV	On	03/11/2022	Index Future			325.52400	325.52400	325.89500	325.89500		0.00	0	
IGOV	On	02/02/2023	Index Future			330.70400	330.70400	331.08200	331.08200		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>71</b>
JIBAR f	On	16/03/2022	Jibar Future			4.26500	95.73500	4.26500	95.73500		0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.67500	95.32500	4.70500	95.29500		0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.74000	95.26000	4.76500	95.23500		0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.15500	94.84500	5.20500	94.79500		0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			5.23000	94.77000	5.28000	94.72000		0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.64000	94.36000	5.69000	94.31000		0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.71000	94.29000	5.73500	94.26500		0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.37500	93.62500	6.44000	93.56000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023 Jibar Future			6.63000	93.37000	6.84000	93.16000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.88000	93.12000	7.02000	92.98000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.97500	93.02500	7.15000	92.85000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.10500	92.89500	7.27500	92.72500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Derivatives :</b>										<b>675,528,409.98</b>	<b>10,227</b>	<b>1,262,13</b>
ABCPI3 On 07/12/2023 Spot Bond			2.35900	321.01466	2.35900	320.77701				738,367,000,000.00	313,000,000	1,505,800,000
<b>Total ABCPI3 SPOT</b>										<b>738,367,000,000.00</b>	<b>313,000,000</b>	<b>1,505,800,000</b>
<b>Total For ABCPI3</b>										<b>738,367,000,000.00</b>	<b>313,000,000</b>	<b>1,505,800,000</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	99.95587				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.44051				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			9.65000	101.93443	9.65000	101.85528				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			11.73000	88.55267	11.73000	88.46951				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.17057				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	99.90432				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>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.46837				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.93243				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.12767				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.37986				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.71335				0.00	400,000,000	200,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.23894				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.29129				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.22092				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.65166				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.77508				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.66572				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	100.79080				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.45392				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	100.92276				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.36099				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	101.75506				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.60220				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.14478				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.13585				0.00	0	2,000,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.23090				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.54215				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.74590				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.76723				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.78250				0.00	0	2,725,000,00
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,725,000,00</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>2,725,000,00</b>
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.11538				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.35002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.21373				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>	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.17001				0.00	0	960,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>960,000,00</b>
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.95305				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>	
ABFN50 On 30/03/2028 Spot Bond					0.00000	101.08336				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>	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.88256				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>	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.35629				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>	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.36842				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>	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.37859				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>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.01810				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	101.63404				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.23826				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABK12 On 20/05/2022 Spot Bond					0.00000	100.87501				0.00	0	100,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			6.78500	6.78500	6.78500	147.26641				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	32.25160	100.00000	32.01921				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	157.36097			5,070,000,000.00		2,000,000	1,000,00
<b>Total ABN61 SPOT</b>									<b>5,070,000,000.00</b>		<b>2,000,000</b>	<b>1,000,00</b>
<b>Total For ABN61</b>									<b>5,070,000,000.00</b>		<b>2,000,000</b>	<b>1,000,00</b>
ABN62 On 31/03/2028 Spot Bond			3.47000	3.47000	3.47000	211.17253				0.00	0	60,000,00
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
ABN63 On 07/12/2033 Spot Bond			4.30000	4.30000	4.30000	236.93495				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			7.20000	7.20000	7.20000	100.73442				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			8.75500	8.75500	8.75500	108.97876				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>	
ABS13 On 14/05/2022 Spot Bond			5.64000	103.85855	5.64000	103.81088				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.73000	105.88106	5.73000	105.83150			25,212,000,000.00		4,400,000	1,100,00
<b>Total ABS15 SPOT</b>									<b>25,212,000,000.00</b>		<b>4,400,000</b>	<b>1,100,00</b>
<b>Total For ABS15</b>									<b>25,212,000,000.00</b>		<b>4,400,000</b>	<b>1,100,00</b>
ABS16 On 11/11/2025 Spot Bond			8.44500	109.54031	8.44500	109.46524				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.02000	110.62608	9.02000	110.54522				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.17000	109.88046	6.17000	109.82515			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			8.53500	101.04210	8.53500	100.97328			0.00	0	5,150,187,80
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,150,187,80</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>5,150,187,80</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.24643	100.00000	11.17232			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			1.69900	324.51011	1.69900	324.28731		934,450,000,000.00	550,000,000	610,000,00	
<b>Total ABS12 SPOT</b>								<b>934,450,000,000.00</b>	<b>550,000,000</b>	<b>610,000,00</b>	
<b>Total For ABS12</b>								<b>934,450,000,000.00</b>	<b>550,000,000</b>	<b>610,000,00</b>	
ABX01 On 10/07/2024 Spot Bond			11.63000	11.63000	11.63000	100.38152			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	99.80242			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	99.80836			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>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.65289			0.00	0	
<b>Total ACL185 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>									<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.80925			0.00	0	
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.80925			0.00	0	
<b>Total ACL194 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>									<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.80425			0.00	0	
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.80425			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.50203				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.37341				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	99.81874				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.78202				0.00	4,000,000,000	2,000,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.38431				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.61238				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.32049				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.24244				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	102.17282				0.00	0	100,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	105.29205				0.00	5,600,000	1,400,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>5,600,000</b>	<b>1,400,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>5,600,000</b>	<b>1,400,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.92694				0.00	6,000,000	1,500,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>6,000,000</b>	<b>1,500,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>6,000,000</b>	<b>1,500,000</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
AGT03 On 05/06/2025 Spot Bond					0.00000	102.87964				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	104.32629				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.74036				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	100.76853				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			9.05500	96.47985	9.05500	96.40907				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	100.81099				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	100.95243				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.12902				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 18/07/2022 Spot Bond					0.00000	100.64117				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.28492				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.89000	104.57776	6.89000	104.51907				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.26783				0.00	1,702,003,600	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>1,702,003,600</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>1,702,003,600</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.29957				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.31908				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.72108				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 21/08/2022 Spot Bond					0.00000	100.38287				0.00	9,420,000,000	4,710,000,000
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>9,420,000,000</b>	<b>4,710,000,000</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>9,420,000,000</b>	<b>4,710,000,000</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.72963				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.29947				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.31896				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.45497				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.43010				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.27996				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.30921				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.30190				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.32869				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.31944				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.49368				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.46949				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			7.89000	108.32914	7.89000	108.26007				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.39000	104.36232	8.39000	104.29126			16,780,000,000,000.00	2,000,000,000	5,800,000,000	
<b>Total AIR04 SPOT</b>									<b>16,780,000,000,000.00</b>	<b>2,000,000,000</b>	<b>5,800,000,000</b>	
<b>Total For AIR04</b>									<b>16,780,000,000,000.00</b>	<b>2,000,000,000</b>	<b>5,800,000,000</b>	
AIR05 On 29/05/2030 Spot Bond			12.56500	89.95584	12.56500	89.86504			0.00	0		
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>		
AIRL01 On 30/04/2028 Spot Bond			5.50000	190.27646	5.50000	190.08729			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>		
APF06 On 24/08/2022 Spot Bond					0.00000	100.21573			0.00	0		
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>		
APF07 On 25/06/2023 Spot Bond					0.00000	101.19134			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	100.71878			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF10 On 11/09/2022 Spot Bond					0.00000	99.99983				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.59377				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>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.29083				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.64218				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>	
ASN02 On 07/12/2033 Spot Bond			4.65000	252.09429	4.65000	251.86092				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.15000	219.16042	5.15000	218.94870				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.34000	201.57965	4.34000	201.39806				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>	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.78895				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.18354				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.72000	116.20668	4.72000	116.09820				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>	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.83388				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.83145				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.81287				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.16225				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>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.14388				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.78955				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	99.82889				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.39492				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.30705				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.29859				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	99.94972				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.17531				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.82052				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	99.93427				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 ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN310 On 31/03/2029 Spot Bond			4.06500	4.06500	4.06500	111.55739				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>	
ASN318 On 28/02/2033 Spot Bond			4.79500	4.79500	4.79500	102.40744				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.82973				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.80627				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.50838				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>	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.20779				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>	
ASN335 On 31/01/2038 Spot Bond			4.83000	114.61354	4.83000	114.50551				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>	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.81752				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>	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.83382				0.00	12,000,000	403,000,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>403,000,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>12,000,000</b>	<b>403,000,00</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	99.81013				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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	99.82492				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	99.82492				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.18343				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	99.79089				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	99.82815				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	99.82192				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	100.79874				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 15/03/2022 Spot Bond					0.00000	99.93699				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 15/03/2022 Spot Bond					0.00000	99.93699				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.13852				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.82666				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.27674				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.90649				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</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 ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.82785				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	99.79822				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.05838				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.82673				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	101.15109				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	101.18769				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.78354				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.28142				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	103.19901				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	100.74072				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	100.74794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.99402				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>	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.31789				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>	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.56140				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.65418				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>	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.62697				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>	
ASN479 On 20/06/2025 Spot Bond					0.00000	99.92965				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>	
ASN480 On 25/08/2025 Spot Bond					0.00000	107.75973				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>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.31007				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>	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.57009				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>	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.95828				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>	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.95828				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ASN507 On 28/09/2025 Spot Bond					0.00000	100.16389				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>	
ASN508 On 21/12/2026 Spot Bond			10.45000	96.68214	10.45000	96.60100			66,880,000,000.00	6,400,000	1,600,000	
<b>Total ASN508 SPOT</b>									<b>66,880,000,000.00</b>	<b>6,400,000</b>	<b>1,600,000</b>	
<b>Total For ASN508</b>									<b>66,880,000,000.00</b>	<b>6,400,000</b>	<b>1,600,000</b>	
ASN509 On 21/12/2026 Spot Bond			9.63000	96.39644	9.63000	96.32174			0.00	0		
<b>Total ASN509 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN509</b>									<b>0.00</b>	<b>0</b>		
ASN510 On 21/12/2026 Spot Bond			10.18000	95.13357	10.18000	95.05575			0.00	0		
<b>Total ASN510 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN510</b>									<b>0.00</b>	<b>0</b>		
ASN511 On 21/12/2026 Spot Bond			10.18000	95.13357	10.18000	95.05575			0.00	0		
<b>Total ASN511 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN511</b>									<b>0.00</b>	<b>0</b>		
ASN522 On 31/07/2022 Spot Bond			9.10000	101.04819	9.10000	100.97520			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>		
ASN525 On 31/07/2024 Spot Bond			11.05000	101.25570	11.05000	101.16548			0.00	0		
<b>Total ASN525 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN525</b>									<b>0.00</b>	<b>0</b>		
ASN530 On 31/07/2024 Spot Bond			11.00000	101.25013	11.00000	101.16032			0.00	0		
<b>Total ASN530 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN530</b>									<b>0.00</b>	<b>0</b>		
ASN532 On 31/01/2024 Spot Bond			10.50000	101.19441	10.50000	101.10862			0.00	0		
<b>Total ASN532 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN532</b>									<b>0.00</b>	<b>0</b>		
ASN538 On 31/01/2024 Spot Bond			10.50000	101.19441	10.50000	101.10862			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>		
ASN540 On 02/04/2026 Spot Bond					0.00000	101.17201			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>		
ASN541 On 31/01/2030 Spot Bond					0.00000	100.63066			0.00	0		
<b>Total ASN541 SPOT</b>									<b>0.00</b>	<b>0</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 ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.41549				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.20556	10.60000	101.11897				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			10.47000	102.54306	10.47000	101.10551				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			10.55000	101.19998	10.55000	101.11380				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.62587				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	100.74619				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.11294				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	99.58969				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.83385				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.93742				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.46705				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.94390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN587 On 18/03/2024 Spot Bond					0.00000	99.75321				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>	
ASN595 On 31/01/2023 Spot Bond			9.22000	101.05129	9.22000	100.97583				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>	
ASN596 On 11/04/2023 Spot Bond					0.00000	100.87376				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>	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.82011				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>	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.62404				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>	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.70373				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>	
ASN602 On 28/02/2031 Spot Bond					0.00000	100.22305				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.18911				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.76288				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>	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.42655				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>	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.60669				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond					0.00000	99.81442				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	100.35855				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	100.59850				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	99.82422				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.23317				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	101.10434				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	99.80124				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	99.78142				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.07147				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.71294				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.94596				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.91726				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</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 ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.34322				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.19127				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.32761				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.13360				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.21100				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.79060				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.78171				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.17903				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	102.31209				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	101.32150				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	100.62477				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	100.72403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN693 On 31/01/2030 Spot Bond					0.00000	100.99051				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>	
ASN694 On 31/01/2030 Spot Bond					0.00000	100.70821				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>	
ASN700 On 20/06/2026 Spot Bond					0.00000	99.81137				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>	
ASN700 On 20/06/2026 Spot Bond					0.00000	99.80989				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>	
ASN702 On 20/06/2024 Spot Bond					0.00000	99.83085				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>	
ASN703 On 09/11/2026 Spot Bond					0.00000	100.52122				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>	
ASN713 On 04/05/2024 Spot Bond					0.00000	100.56789				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN714 On 19/08/2023 Spot Bond					0.00000	100.35182				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>	
ASN715 On 31/03/2032 Spot Bond					0.00000	101.36231				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>	
ASN716 On 15/09/2033 Spot Bond					0.00000	99.91155				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>	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.89064				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 30/09/2024 Spot Bond					0.00000	100.99533				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	99.94959				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>	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.81093				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.06603				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	100.69969				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	100.21225				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	101.35678				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	99.81880				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	99.81583				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	100.37466				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.66236				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>	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.16428				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</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 ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 10/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN761</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 17/03/2022 Spot Bond					0.00000	101.23883				0.00	0	
<b>Total ASN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN764</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 22/03/2022 Spot Bond					0.00000	101.17326				0.00	600,000,000	300,000,000
<b>Total ASN767 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ASN767</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ASN76 On 21/12/2026 Spot Bond					0.00000	99.75139				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 21/12/2026 Spot Bond					0.00000	99.76488				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>	
ASN77 On 22/03/2022 Spot Bond					0.00000	101.20175				0.00	5,000,000,000	2,500,000,000
<b>Total ASN771 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ASN771</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
ASN77 On 29/03/2022 Spot Bond					0.00000	101.09144				0.00	0	
<b>Total ASN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN775</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.88899				0.00	0	
<b>Total ASN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN778</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.87889				0.00	0	
<b>Total ASN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN779</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.84855				0.00	0	
<b>Total ASN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN780</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.82060				0.00	0	
<b>Total ASN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN781</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 13/04/2022 Spot Bond					0.00000	100.81081				0.00	11,000,000,000	5,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN782 SPOT</b>										<b>0.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>
<b>Total For ASN782</b>										<b>0.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>
ASN78: On 21/12/2026 Spot Bond			9.88384	9.88384	9.88384	104.57970				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>	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.71847				0.00	0	1,000,000,000
<b>Total ASN784 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ASN784</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ASN78: On 25/04/2022 Spot Bond					0.00000	100.64803				0.00	0	
<b>Total ASN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN785</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.62804				0.00	0	
<b>Total ASN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN787</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.63380				0.00	0	
<b>Total ASN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN789</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 28/04/2022 Spot Bond					0.00000	100.63380				0.00	0	
<b>Total ASN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN790</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.91162				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00		2,500,000,000	2,500,000,000
<b>Total ASN796 SPOT</b>									<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For ASN796</b>									<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>
ASN79: On 06/06/2022 Spot Bond					0.00000	100.11435				0.00	0	
<b>Total ASN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN797</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.03986				0.00	0	
<b>Total ASN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN802</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.62000	99.87358	4.62000	104.47559				0.00	0	3,290,000,000
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,290,000,000</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>3,290,000,000</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
BAW21 On 24/03/2022 Spot Bond			9.30000	99.74585	9.30000	104.30202				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.82592				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.14384				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.27338				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.99934				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.40000	100.72562	7.40000	100.66531				0.00	0	1,250,000,00
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	102.00492				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.03534				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>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.89586				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.59560				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			9.09000	9.09000	9.09000	104.23768				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.24000	12.24000	12.24000	105.21555				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</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 BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.47358				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.09218				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 01/07/2022 Spot Bond					0.00000	101.37285				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.37318				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.34690				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.79230				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.39070				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	101.40581				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 30/06/2023 Spot Bond					0.00000	101.69120				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.64275				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 30/09/2023 Spot Bond					0.00000	101.83314				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.59471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.69023				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.66524				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.87368				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	101.80811				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	101.33247				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.82565				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	101.54801				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	101.59531				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	101.54760				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.92872				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	102.26798				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.97671				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.92951				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.21818				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.02508				0.00	0	70,000,00
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.92906				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>	
BD0302 On 18/04/2028 Spot Bond			9.18500	9.18500	9.18500	98.30401				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.60495				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.48743				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01806				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>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.41487				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.90303				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.94938				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	77.59893				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.28142				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	80.11573				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>	
BGL07 On 03/09/2022 Spot Bond			7.88000	102.09197	7.88000	102.02826				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.16444				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	99.91133				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.30724				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.59971				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.18882				0.00	0	300,000,00
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	105.19121				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>	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.80318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.51998				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.77008				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.63000	107.76458	6.63000	107.70635				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>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.02007				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	99.64666				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.85906				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.68776				0.00	1,000,000,000	1,000,000,000
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.72279				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.02468				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	98.92900				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	91.57700				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>	

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 03/01/2025 Spot Bond					0.00000	63.00600				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	48.75900				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 27/03/2022 Spot Bond					0.00000	100.94730				0.00	0	
<b>Total BNPP12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP12</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.41450				0.00	0	
<b>Total BNPP16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP16</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.21699				0.00	0	
<b>Total BNPP17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP17</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.11215				0.00	0	
<b>Total BNPP18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP18</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.03609				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.37197				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.03010				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.50810				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	101.22283				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 03/08/2022 Spot Bond					0.00000	100.67754				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.06737				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.53691				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.55648				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 24/08/2022 Spot Bond					0.00000	100.27881				0.00	0	2,500,000,00
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.47083				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.49287				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.15208				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	100.46765				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.92214				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.55375				0.00	0	1,430,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,430,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>1,430,000,00</b>
CCT01: On 23/06/2023 Spot Bond			8.68000	107.37407	8.68000	107.29889				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			8.93000	108.26367	8.93000	108.18574		67,153,600,000,000.00	7,520,000,000	1,930,000,000	
<b>Total CCT02 SPOT</b>								<b>7,153,600,000,000.00</b>	<b>7,520,000,000</b>	<b>1,930,000,000</b>	
<b>Total For CCT02</b>								<b>7,153,600,000,000.00</b>	<b>7,520,000,000</b>	<b>1,930,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			9.53000	104.14117	9.53000	104.06086		0.00	0	0	
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.95000	10.95000	10.95000	99.63519		0.00	0	0	
<b>Total CCT04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CCT04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.83973		0.00	0	0	
<b>Total CGR42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CGR42</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.24139		0.00	0	0	
<b>Total CGR46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CGR46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.25746		0.00	0	0	
<b>Total CGR47 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CGR47</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.99022		0.00	0	0	
<b>Total CGR50 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CGR50</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.05242		0.00	0	0	
<b>Total CGR51 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CGR51</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.02933	4.77000	107.47100		0.00	0	0	
<b>Total CLN315 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN315</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600		0.00	0	0	
<b>Total CLN317 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN317</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.47909		0.00	0	0	
<b>Total CLN345 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN345</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
CLN362 On 20/03/2024 Spot Bond			7.69000	105.07827	7.69000	105.01257				0.00	0	568,670,70
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>568,670,70</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>568,670,70</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.53907	8.70700	115.42200				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	100.70869				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>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.73135				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.69865				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			10.98000	99.07055	10.98000	98.98282				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>	
CLN380 On 20/09/2024 Spot Bond					0.00000	111.90100				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.46507	6.50000	113.97400				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	105.12700				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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.82049				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.42844				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</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 CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.42506				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.23500	146.19183	5.23500	146.04927				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.67500	144.44523	5.67500	144.29925				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>	
CLN464 On 13/03/2022 Spot Bond			7.09000	99.98058	7.09000	99.96116				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	99.95174				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.29434				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.23987				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.35417				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.89000	101.95751	6.89000	101.90125				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.22990				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	99.79131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.19696				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			7.29000	106.45717	7.29000	106.39504				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>	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.73289				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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.98752				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.04368				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.56198				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>	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.03657				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	99.90019				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.23767				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.58968				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	99.97315	9.96000	99.89266				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.01000	103.68900	10.01000	103.60556				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.25785				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>	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.90533	9.60000	101.82720				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.95207				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.18145				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 09/09/2022 Spot Bond			9.20000	100.08441	9.20000	100.01205				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.24326				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.95824				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.31121				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.39518				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.95207				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.80579				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.85365				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			10.41000	101.37881	10.41000	101.29358				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.04121				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.68835				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>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.99316				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	147.05600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.18653				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.68826				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			9.88000	101.06269	9.88000	100.98195				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			9.93000	104.96832	9.93000	104.88405				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			10.02000	103.81732	10.02000	103.73323				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					0.00000	312.99812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.42151				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	100.41362				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.26028				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.10124				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	120.24200				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.48282				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.26046	10.19000	103.22139				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			9.88000	104.24050	9.88000	104.15722				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	100.52531				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	100.27749				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.09181				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.11413				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.45627				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			10.11000	102.94643	10.11000	102.86232				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.43396				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.45855				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.93528				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.78794				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>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.81804				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>	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.13177				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.48511				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.17612				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.90416				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 18/04/2022 Spot Bond					0.00000	100.74035				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 31/05/2022 Spot Bond					0.00000	100.17100				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.62002				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	100.01611				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 14/06/2022 Spot Bond					0.00000	99.95599				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.88723				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	101.40829				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.40432				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.65500	149.23568	3.65500	120.17119				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.25623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.12324				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.25623				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.68270				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.06776				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.01470				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.30400				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.30400				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.80714				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.49223				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 12/08/2022 Spot Bond					0.00000	100.39340				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	102.44206				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.86334				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.28032				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.43619	9.32000	103.35856				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.70281				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.11872				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.06027				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.27119				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.50287				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 30/09/2022 Spot Bond					0.00000	101.03190				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>	
CLN617 On 20/12/2029 Spot Bond					0.00000	97.24000				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>	

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 CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.64939				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.80170				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.25501				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.65056				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.64835				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.66119				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.70059				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.87000	102.94295	6.87000	102.88535				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.34369				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	90.78651				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			12.62500	60.53203	12.62500	80.10366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.32138				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			10.58000	97.54480	10.58000	97.46149				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.34223				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.31999				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.21615				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.52418				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.02504				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.28479				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>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.34077				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>	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.70630				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>	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.36999				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	100.75945				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.28625				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	101.27958				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.91198				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.28180				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.48764				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.17975				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.34077				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>	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.27724				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.34077				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.59011				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	101.23847				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	101.91723				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	100.79800				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.50700				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	115.94300				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	140.65200				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.35013				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	101.27804				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.40502				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	104.21862				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	102.86432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 27/02/2023 Spot Bond					0.00000	100.19365				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.37486				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 31/01/2025 Spot Bond			4.22048	150.31617	4.22048	122.01864				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 31/01/2025 Spot Bond			4.22048	150.31617	4.22048	122.01943				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.38216				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.40161				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 21/12/2026 Spot Bond					0.00000	101.29688				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 28/02/2023 Spot Bond					0.00000	100.47352				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.38416				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 07/12/2023 Spot Bond					0.00000	100.05541				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68: On 21/06/2023 Spot Bond					0.00000	101.24014				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.27515				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.65598				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>	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.51558				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>	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.51536				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69: On 21/12/2026 Spot Bond					0.00000	101.32969				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 01/07/2022 Spot Bond					0.00000	101.11449				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	101.32985				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	100.48454				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	84.58027				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	83.04657				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	105.52057				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.16421				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.41464				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.92637				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>	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.81533				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.15093				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>	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.41134				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.99987				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.29893				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.57663				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.82179				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.95156				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.36271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.30767				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	101.30767				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	101.30767				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	80.60703				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	99.99992				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.59583				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.92086				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.14455				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.63706				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.20053				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.20053				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	101.20053				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.22239				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.22239				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.22239				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.15873				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.20716				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.85225				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.99991				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.95274				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.45733				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.52372				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.43500				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.59510				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.33590				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.41767				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.37823				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.00256				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.22220				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.32979				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.74174				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	99.99988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.98857				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 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.79811				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	99.01834				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.22404				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.15787				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.19553				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.54945				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	100.65787				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 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.28540				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 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.79811				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.78518				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	101.37472				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	94.83285				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.72863				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.49402				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.20364				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.76990				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.44000	6.44000	6.44000	117.09342				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.19751				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.23888				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	100.64122				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.64651				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.57491				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.74699				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.67297				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.68460				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.30897				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.15470				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.30897				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.64061				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.50860				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.71079				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.60434				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.38523				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.56752				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.47035				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.20924				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
CLN797 On 31/01/2025 Spot Bond					0.00000	100.20681				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	100.20694				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	100.18823				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	100.16853				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.15495				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			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total CLN802 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For CLN802</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</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	100.06642				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.18500	98.37680	9.18500	98.30401				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>	
COJ05 On 05/06/2023 Spot Bond			8.09000	108.00966	8.09000	107.93909				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.15000	103.55728	11.15000	103.46471				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			7.18000	108.73897	7.18000	108.67577			1,950,309,862,000.00	271,630,900	271,630,900	
<b>Total COJG01 SPOT</b>									<b>1,950,309,862,000.00</b>	<b>271,630,900</b>	<b>271,630,900</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For COJG01</b>										<b>1,950,309,862,000.00</b>	<b>271,630,900</b>	<b>271,630,900</b>
COT01 On 03/04/2023 Spot Bond			7.72500	105.42373	7.72500	105.35790				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.94000	93.25968	12.94000	93.16336				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.53000	93.51858	11.53000	93.43222				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>	
CPV01 On 30/06/2029 Spot Bond			10.09000	10.09000	10.09000	105.05885				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.83527				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.74927				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.28047				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.75550				0.00	1,000,000,000	1,100,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,100,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,100,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.28000	10.28000	10.28000	103.56184				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	100.67724				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.30201				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>	
DV23 On 27/02/2023 Spot Bond			7.12000	103.03145	7.12000	102.97173				0.00	0	1,630,000,000

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 DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	51.70865	100.00000	51.36231				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.70865	100.00000	51.36231				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			7.67000	104.19915	7.67000	104.13418				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.62932	9.69000	100.55045				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.62932	9.69000	100.55045				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			10.48000	97.02463	10.48000	96.94254				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.67000	89.02196	12.67000	88.93138				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.65539	10.10000	100.57324				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.65539	10.10000	100.57324				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>	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.10790				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.27070				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.72974				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.23327				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.22482				0.00	1,950,000,000	1,087,843,10

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 DVF25 SPOT</b>										<b>0.00</b>	<b>1,950,000,000</b>	<b>1,087,843,10</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>1,950,000,000</b>	<b>1,087,843,10</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	97.10164				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.64064				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>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	99.93223				0.00	0	
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.55017				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.52826				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.56191				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	97.28044				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	100.59252				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.57972				0.00	3,050,000,000	2,338,245,60
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>3,050,000,000</b>	<b>2,338,245,60</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>3,050,000,000</b>	<b>2,338,245,60</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.33599				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC26 On 15/12/2026 Spot Bond					0.00000	99.92863				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.92583				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>	
ECN22 On 14/03/2022 Spot Bond			4.45000	100.00000	4.45000	99.96344			222,500,000,000,000.00	50,000,000,000	200,000,000,000	
<b>Total ECN22 SPOT</b>									<b>2,500,000,000,000.00</b>	<b>50,000,000,000</b>	<b>200,000,000,000</b>	
<b>Total For ECN22</b>									<b>2,500,000,000,000.00</b>	<b>50,000,000,000</b>	<b>200,000,000,000</b>	
ECN24 On 14/03/2024 Spot Bond			7.20000	105.03852	7.20000	104.97696			0.00	0		
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>		
ECN32 On 14/03/2032 Spot Bond			4.91000	114.02026	4.91000	113.91206			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			4.72000	102.99950	4.72000	102.90334			0.00	0		
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>		
EL037/I On 31/01/2037 Spot Bond			2.25000	139.43406	2.25000	139.33192			0.00	0		
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>		
EL28 On 02/05/2028 Spot Bond			3.75000	153.07588	3.75000	152.94502			0.00	0		
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>		
EL29 On 19/11/2029 Spot Bond			3.62200	140.51691	3.62200	140.39823			0.00	0	71,700,000,000	
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>71,700,000,000</b>	
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>71,700,000,000</b>	
EL30 On 29/07/2030 Spot Bond			3.66500	135.82891	3.66500	135.71374			135,605,000,000,000.00	37,000,000,000	74,000,000,000	
<b>Total EL30 SPOT</b>									<b>15,605,000,000,000.00</b>	<b>37,000,000,000</b>	<b>74,000,000,000</b>	
<b>Total For EL30</b>									<b>15,605,000,000,000.00</b>	<b>37,000,000,000</b>	<b>74,000,000,000</b>	
EL31 On 02/06/2031 Spot Bond			4.60000	117.87971	4.60000	117.77105			0.00	0		
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>		
EL36 On 31/01/2036 Spot Bond			4.69000	105.09177	4.69000	104.99392			0.00	0		
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>		
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.43406	2.25000	139.33192			0.00	0		
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	157.17794				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	154.64845				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				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	119.81157				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	118.89730				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	116.61955				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	108.37236				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>	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.17431				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	104.66861				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	106.38993				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	88.00033				0.00	0	

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 ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond					0.00000	100.00000				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>	
EMM03 On 04/05/2024 Spot Bond			10.59000	102.57203	10.59000	102.48435				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			12.38500	12.38500	12.38500	94.98005				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			12.43500	12.43500	12.43500	99.48208				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			10.68000	10.68000	10.68000	101.49293				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.68000	10.68000	10.68000	101.31088				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.39000	12.39000	12.39000	73.36576				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.73500	11.73500	11.73500	99.09376				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			12.39000	12.39000	12.39000	93.50394				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.12322				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.05593				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.95335				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>	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.95485				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.49901				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.15006				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.18663				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.05960				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>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.95522				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.43788				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.12068				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.12387				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>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.77683				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.18543				0.00	0	100,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT00: On 30/10/2023 Spot Bond					0.00000	100.62567				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	101.19409				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	100.89264				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.42826				0.00	410,000,000	390,000,00
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>410,000,000</b>	<b>390,000,00</b>
<b>Total For EQT009</b>										<b>0.00</b>	<b>410,000,000</b>	<b>390,000,00</b>
EQT01: On 12/11/2024 Spot Bond					0.00000	100.53648				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.35111				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.33614				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.37498				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.33912				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.35404				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.33140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.32420				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.36897				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.52000	104.19964	6.52000	104.14425			228,200,000,000,000.00	35,000,000,000	35,000,000,00	
<b>Total ES23 SPOT</b>									<b>28,200,000,000,000.00</b>	<b>35,000,000,000</b>	<b>35,000,000,00</b>	
<b>Total For ES23</b>									<b>28,200,000,000,000.00</b>	<b>35,000,000,000</b>	<b>35,000,000,00</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.30229	10.00000	101.22041			0.00	0		
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>		
ES26 On 02/04/2026 Spot Bond			9.68000	97.49049	9.68000	97.41457			0.00	0	2,703,381,80	
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,703,381,80</b>	
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>2,703,381,80</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.50815	7.85000	103.44249			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			11.54000	74.60290	11.93500	72.54454			0.00	0	3,215,025,10	
<b>Total ES33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,215,025,10</b>	
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>3,215,025,10</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.97966	7.50000	99.91868			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			11.95500	77.14315	12.35500	74.76881			0.00	0	3,023,629,40	
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,023,629,40</b>	
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>3,023,629,40</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.25347	8.50000	103.18266			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>		
EXX04 On 13/06/2022 Spot Bond					0.00000	100.01067			0.00	0		
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.71770				0.00	0	100,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.81750				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.50630				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.28649				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.56968				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.39157				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	100.62771				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	101.49531				0.00	0	200,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.53570				0.00	1,180,000,000	1,270,000,00
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>1,270,000,00</b>
<b>Total For FIFG01</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>1,270,000,00</b>
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.57044				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.26898				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.28750				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.29214				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.02305				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.51392				0.00	0	100,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.04217				0.00	603,600,000	300,900,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>603,600,000</b>	<b>300,900,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>603,600,000</b>	<b>300,900,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.15718				0.00	4,804,400,000	2,531,100,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>4,804,400,000</b>	<b>2,531,100,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>4,804,400,000</b>	<b>2,531,100,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.68463				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.26000	105.98925	9.26000	105.91021				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.15056				0.00	4,261,000,000	4,261,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>4,261,000,000</b>	<b>4,261,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>4,261,000,000</b>	<b>4,261,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.06365				0.00	0	100,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.18000	99.81947	9.18000	99.74565			55,080,000,000.00		6,000,000	51,500,00
<b>Total FRB30 SPOT</b>									<b>55,080,000,000.00</b>		<b>6,000,000</b>	<b>51,500,00</b>
<b>Total For FRB30</b>									<b>55,080,000,000.00</b>		<b>6,000,000</b>	<b>51,500,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.25026				0.00	0	900,000,00

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 FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			2.13900	322.17420	2.13900	321.94147				866,295,000,000.00	405,000,000	499,500,00
<b>Total FRBI23 SPOT</b>										<b>866,295,000,000.00</b>	<b>405,000,000</b>	<b>499,500,00</b>
<b>Total For FRBI23</b>										<b>866,295,000,000.00</b>	<b>405,000,000</b>	<b>499,500,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.54000	2.54000	2.54000	157.33907				0.00	0	150,000,00
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRBI28 On 31/03/2028 Spot Bond			3.54000	210.54223	3.54000	210.36619				145,140,000,000.00	41,000,000	860,300,00
<b>Total FRBI28 SPOT</b>										<b>145,140,000,000.00</b>	<b>41,000,000</b>	<b>860,300,00</b>
<b>Total For FRBI28</b>										<b>145,140,000,000.00</b>	<b>41,000,000</b>	<b>860,300,00</b>
FRBI29 On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	111.95142				0.00	0	80,000,00
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRBI33 On 07/12/2033 Spot Bond			4.59500	4.59500	4.59500	230.49871				117,172,500,000.00	25,500,000	12,750,00
<b>Total FRBI33 SPOT</b>										<b>117,172,500,000.00</b>	<b>25,500,000</b>	<b>12,750,00</b>
<b>Total For FRBI33</b>										<b>117,172,500,000.00</b>	<b>25,500,000</b>	<b>12,750,00</b>
FRBI46 On 31/03/2046 Spot Bond			4.87000	101.85672	4.87000	101.76062				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			4.90000	101.44201	4.90000	101.34583				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			7.52632	7.52632	7.52632	82.52656				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			7.58270	7.58270	7.58270	81.70558				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	151.78871				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	94.44132				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 14/03/2022 Spot Bond					0.00000	99.95198				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.34984				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.78838				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.65412				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.03978				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.28730				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.45727				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			3.57000	3.57000	3.57000	115.35973				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	100.60785				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.30926				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRC285</b>									<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.33832			0.00	0	
<b>Total FRC286 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>									<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.27339			0.00	0	
<b>Total FRC289 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>									<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.79619			0.00	0	
<b>Total FRC290 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>									<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.41494			0.00	0	
<b>Total FRC296 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>									<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.42172			0.00	0	
<b>Total FRC297 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>									<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.78835			0.00	0	200,000,00
<b>Total FRC299 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRC299</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRC299 On 25/04/2023 Spot Bond					0.00000	101.98419			0.00	0	
<b>Total FRC300 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>									<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.40307			0.00	0	
<b>Total FRC302 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>									<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.21837			0.00	0	
<b>Total FRC303 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>									<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.44985			0.00	0	
<b>Total FRC305 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>									<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.16870			0.00	0	
<b>Total FRC306 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>									<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.46351			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308: On 20/06/2024 Spot Bond					0.00000	101.24677				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.43058				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.56796				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.31095				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315: On 15/09/2033 Spot Bond					0.00000	99.93090				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.66239				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.41286				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.56772				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.72468				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.44589				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.99458				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32( On 20/12/2022 Spot Bond					0.00000	102.09325				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32( On 30/09/2022 Spot Bond					0.00000	100.99539				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC32( On 27/12/2022 Spot Bond					0.00000	100.17487				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32( On 06/11/2023 Spot Bond					0.00000	100.49787				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33( On 15/10/2022 Spot Bond					0.00000	100.76952				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33( On 31/05/2024 Spot Bond					0.00000	100.60398				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33( On 25/04/2023 Spot Bond					0.00000	102.48570				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33( On 07/12/2023 Spot Bond					0.00000	100.46282				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 20/02/2024 Spot Bond					0.00000	100.69239				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 20/12/2024 Spot Bond					0.00000	101.85127				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 21/12/2027 Spot Bond					0.00000	101.28595				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 15/10/2022 Spot Bond					0.00000	100.82728				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.68268				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.29780				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	100.88883				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	100.77237				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 31/07/2022 Spot Bond					0.00000	100.68515				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.19765				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.03020				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	100.78422				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 30/09/2022 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	100.86228				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	100.78970				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.79646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.64692				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.84270				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	100.67729				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 31/03/2022 Spot Bond					0.00000	101.08021				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	100.51937				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	100.44369				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	100.66135				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	102.13139				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>	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.21127				0.00	0	
<b>Total FRC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC367</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	103.67241				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	103.68339				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	103.68339				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	100.78762				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	100.78395				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	103.78443				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	101.10665				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	104.01618				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	103.99274				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	101.29537				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	101.55106				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.46809				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 24/03/2022 Spot Bond					0.00000	101.16091				0.00	0	
<b>Total FRC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC382</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.63890				0.00	0	
<b>Total FRC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC383</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.35881				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.35881				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.34565				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.34565				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	100.05927				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			100.00000	100.00000	100.00000	100.00000				0.00	0	5,900,000,00
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,900,000,00</b>
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	<b>5,900,000,00</b>
FRC39 On 25/04/2023 Spot Bond					0.00000	100.16925				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.11712				0.00	0	35,000,000,00
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000,00</b>
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000,00</b>
FRI33 On 28/02/2033 Spot Bond			4.29000	107.57054	4.29000	107.47448				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			4.57000	118.42171	4.57000	118.31260				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.79030				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.36369				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.87453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.30720				0.00	200,000,000	220,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>220,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>200,000,000</b>	<b>220,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.39321				0.00	0	294,962,500
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>294,962,500</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>294,962,500</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.32108				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.15099				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.21089				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.17039				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.08800	4.08800	4.08800	109.76246				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	118.76147				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.20815				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.60850				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.68000	116.79252	4.68000	116.68386				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 07/12/2033 Spot Bond			4.60000	230.60404	4.60000	230.39143				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.82000	114.75729	4.82000	114.64923				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	229.74906				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.38500	153.81743	3.38500	153.69050				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	132.21258	3.70500	132.10004				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.62000	117.67784	4.62000	117.56895				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			4.75000	227.41331	4.75000	227.20090				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			4.80000	226.36150	4.80000	226.14918				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2025 Spot Bond			2.91500	124.96382	2.91500	155.70727				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			4.83000	225.73323	4.83000	225.52095				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>	
FRS12 On 31/01/2038 Spot Bond			4.82000	114.75729	4.82000	114.64923				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>	
FRS12 On 31/03/2028 Spot Bond			4.15000	203.66780	4.15000	203.48747				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</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 FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2038 Spot Bond			5.57000	104.54701	5.57000	104.44224				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>	
FRS12: On 31/03/2028 Spot Bond			4.04000	204.88815	4.04000	204.70852				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>	
FRS13: On 31/03/2028 Spot Bond			4.10000	204.22147	4.10000	204.04145				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 07/12/2033 Spot Bond			5.34000	215.36683	5.34000	215.15549				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			5.52000	105.19296	5.52000	105.08797				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	114.64923				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			4.80000	115.04544	4.80000	114.93730				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/03/2028 Spot Bond			3.91000	206.34120	3.91000	206.16249				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 07/12/2033 Spot Bond			5.11000	219.96929	5.11000	219.75752				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14: On 31/03/2028 Spot Bond			4.04000	204.88815	4.04000	204.70852				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14: On 31/03/2028 Spot Bond			4.04000	204.88815	4.04000	204.70852				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14: On 31/03/2028 Spot Bond			3.44100	211.68294	3.44100	211.50761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.68500	152.54912	3.68500	152.41950				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			4.39000	201.03423	4.39000	200.85234				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			4.43000	200.59913	4.43000	200.41697				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			3.65500	152.67539	3.65500	152.54603				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			3.90500	206.39733	3.90500	206.21865				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			4.44000	4.44000	4.44000	200.30830				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 01/08/2022 Spot Bond					0.00000	6.10379				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.77389				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.85332				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
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	101.29293				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	101.24852				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	187.34403				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	135.33112				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>	
FRS187 On 23/01/2024 Spot Bond					0.00000	172.62216				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	61.77712				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.47049				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.53569				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.41708				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.18357				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.86948				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.32913				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.12489				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.83652				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.28595				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.06702				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.43226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 31/03/2032 Spot Bond					0.00000	105.38986				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	109.31280				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	102.40350				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.39994				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	71.33131				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	100.04977				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond					0.00000	108.67513				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.27441				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	99.30107				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	100.13221				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	104.52606				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>	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.51856				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.75980				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.22503				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</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 FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.28602				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.77118				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.29564				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>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	101.74636				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.91333				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/07/2022 Spot Bond					0.00000	97.24068				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.28793				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.30415				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.62022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.78509				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.23046				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.36631				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.26500	10.26500	10.26500	95.91908				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.26500	10.26500	10.26500	95.91908				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.67600				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.57643				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.64400	11.64400	11.64400	89.65384				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.84850				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	85.48220				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 26/01/2023 Spot Bond					0.00000	90.01038				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.61769				0.00	0	
<b>Total FRS294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS294</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.85000	1.85000	1.85000	323.47970				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.58000	325.14573	1.58000	324.92567				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.59000	1.59000	1.59000	324.87197				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	100.56122				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.52000	110.58510	4.52000	110.48367				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			4.12000	75.01341	4.12000	118.33562				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	156.18382				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.08500	3.08500	3.08500	154.97417				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.65000	2.65000	2.65000	319.24533				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			6.15000	6.15000	6.15000	101.71311				0.00	0	7,310,000.00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,310,000.00</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 FRX23</b>									<b>0.00</b>	<b>0</b>	<b>7,310,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.09000	109.17503	8.09000	109.10370			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			8.38000	105.19798	8.38000	105.12643			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			8.91000	106.43882	8.91000	106.36238		801,900,000,000.00		90,000,000	438,351,20
<b>Total FRX26 SPOT</b>								<b>801,900,000,000.00</b>		<b>90,000,000</b>	<b>438,351,20</b>
<b>Total For FRX26</b>								<b>801,900,000,000.00</b>		<b>90,000,000</b>	<b>438,351,20</b>
FRX27 On 07/03/2027 Spot Bond			8.57000	106.64769	8.57000	106.57476		95,199,868,996,000.00		11,108,502,800	14,220,889,50
<b>Total FRX27 SPOT</b>								<b>15,199,868,996,000.00</b>		<b>11,108,502,800</b>	<b>14,220,889,50</b>
<b>Total For FRX27</b>								<b>15,199,868,996,000.00</b>		<b>11,108,502,800</b>	<b>14,220,889,50</b>
FRX28 On 26/07/2028 Spot Bond			9.19000	105.70243	9.19000	105.62376			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			9.89500	100.32928	9.89500	100.24900		296,850,000,000.00		30,000,000	30,000,00
<b>Total FRX30 SPOT</b>								<b>296,850,000,000.00</b>		<b>30,000,000</b>	<b>30,000,00</b>
<b>Total For FRX30</b>								<b>296,850,000,000.00</b>		<b>30,000,000</b>	<b>30,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.02500	97.48611	10.02500	97.40710		1,503,750,000,000.00		150,000,000	150,000,00
<b>Total FRX31 SPOT</b>								<b>1,503,750,000,000.00</b>		<b>150,000,000</b>	<b>150,000,00</b>
<b>Total For FRX31</b>								<b>1,503,750,000,000.00</b>		<b>150,000,000</b>	<b>150,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.22000	106.61456	10.22000	106.52701			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.68500	74.05853	11.68500	73.98925			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>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.19994			0.00	43,968,800	
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>43,968,800</b>	
<b>Total For FS6A2</b>									<b>0.00</b>	<b>43,968,800</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.46990			0.00	260,000,000	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>260,000,000</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.27094			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.25869				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.26699				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.26943				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>	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.58320				0.00	261,815,000	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>261,815,000</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>261,815,000</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.61449				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.65540				0.00	1,620,000,000	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>1,620,000,000</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>1,620,000,000</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.67583				0.00	1,460,000,000	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>1,460,000,000</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>1,460,000,000</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.54906				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.05471				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.40865				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.26377				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.21724				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	101.54357				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	102.16497				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.61000	117.10202	3.61000	117.00343			794,200,000,000.00	220,000,000	110,000,000	
<b>Total GRL35 SPOT</b>									<b>794,200,000,000.00</b>	<b>220,000,000</b>	<b>110,000,000</b>	
<b>Total For GRL35</b>									<b>794,200,000,000.00</b>	<b>220,000,000</b>	<b>110,000,000</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.96306				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			6.76900	109.14088	6.76900	109.08101				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>	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.96187				0.00	0	2,747,500,000
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,747,500,000</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>2,747,500,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.61145				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			7.69000	108.24740	7.69000	108.18011				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.76703				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.56041				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>	
GRT24G On 09/03/2023 Spot Bond					0.00000	100.01894				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For GRT24G</b>									<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.48251			0.00	0	
<b>Total GRT25G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>									<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.03164			0.00	0	
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>									<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.73741			0.00	0	
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.76814			0.00	0	
<b>Total GRT29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>									<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.70178			0.00	0	100,000,00
<b>Total GRT30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT30</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.16568			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	100.49056			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	98.48725			0.00	0	
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.58076			0.00	0	
<b>Total GRT34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>									<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.99633			0.00	600,000,000	300,000,00
<b>Total GRT36 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For GRT36</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.03768			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	100.59697			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.74295				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.88358				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.28260				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	101.99515				0.00	3,000,000,000	1,500,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.04591				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.05671				0.00	0	100,000,000
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	100.55247				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.20302				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.94066				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>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.36283				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.21366				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T4 On 28/09/2022 Spot Bond					0.00000	100.92964				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.14579				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.62187				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.85019				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>	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.90679				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.12429				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.03195				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>	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.10850				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.04143				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.02235				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.18000	321.95769	2.18000	321.72402				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.54000	2.54000	2.54000	328.17613				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</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 HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.01500	96.87181	11.01500	96.78577				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			4.54000	80.48030	4.54000	107.62940				0.00	0	10,000,000,00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			11.42500	86.82209	11.42500	86.74219				0.00	0	3,641,649,60
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,641,649,60</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>3,641,649,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.16649	100.00000	10.09841				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			11.97500	83.09179	11.97500	83.01175			1,197,500,000,000.00		100,000,000	5,190,000,00
<b>Total HWAY35 SPOT</b>									<b>1,197,500,000,000.00</b>		<b>100,000,000</b>	<b>5,190,000,00</b>
<b>Total For HWAY35</b>									<b>1,197,500,000,000.00</b>		<b>100,000,000</b>	<b>5,190,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.16430	100.00000	10.09623				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>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.91076				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.74602				0.00	1,092,000,000	546,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>1,092,000,000</b>	<b>546,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>1,092,000,000</b>	<b>546,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.16722				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.22000	158.86370	2.23500	158.68137			634,928,371,398,000.00		286,003,770,900	566,565,454,10
<b>Total I2025 SPOT</b>									<b>14,928,371,398,000.00</b>		<b>286,003,770,900</b>	<b>566,565,454,10</b>
<b>Total For I2025</b>									<b>14,928,371,398,000.00</b>		<b>286,003,770,900</b>	<b>566,565,454,10</b>
I2029 On 31/03/2029 Spot Bond			3.13000	118.56974	3.14000	118.39803			225,360,981,568,000.00		72,000,313,600	335,222,056,30
<b>Total I2029 SPOT</b>									<b>15,360,981,568,000.00</b>		<b>72,000,313,600</b>	<b>335,222,056,30</b>
<b>Total For I2029</b>									<b>15,360,981,568,000.00</b>		<b>72,000,313,600</b>	<b>335,222,056,30</b>
I2033 On 28/02/2033 Spot Bond			3.79000	112.86782	3.79000	112.77154			243,084,871,794,000.00		64,138,488,600	371,373,620,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total I2033 SPOT</b>									<b>13,084,871,794,000.00</b>	<b>64,138,488,600</b>	<b>371,373,620,80</b>
<b>Total For I2033</b>									<b>13,084,871,794,000.00</b>	<b>64,138,488,600</b>	<b>371,373,620,80</b>
I2038 On 31/01/2038 Spot Bond			3.89000	129.11072	3.92000	128.50408			73,078,237,477,000.00	18,786,179,300	339,425,778,80
<b>Total I2038 SPOT</b>									<b>'3,078,237,477,000.00</b>	<b>18,786,179,300</b>	<b>339,425,778,80</b>
<b>Total For I2038</b>									<b>'3,078,237,477,000.00</b>	<b>18,786,179,300</b>	<b>339,425,778,80</b>
I2046 On 31/03/2046 Spot Bond			3.91000	119.16386	3.87000	119.86098			46,188,373,312,000.00	11,812,883,200	389,374,953,30
<b>Total I2046 SPOT</b>									<b>16,188,373,312,000.00</b>	<b>11,812,883,200</b>	<b>389,374,953,30</b>
<b>Total For I2046</b>									<b>16,188,373,312,000.00</b>	<b>11,812,883,200</b>	<b>389,374,953,30</b>
I2050 On 31/12/2050 Spot Bond			3.92000	121.27702	3.90000	121.62814			53,716,952,072,000.00	13,703,304,100	383,860,991,50
<b>Total I2050 SPOT</b>									<b>13,716,952,072,000.00</b>	<b>13,703,304,100</b>	<b>383,860,991,50</b>
<b>Total For I2050</b>									<b>13,716,952,072,000.00</b>	<b>13,703,304,100</b>	<b>383,860,991,50</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.46154			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.47885			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>	
IBL101 On 24/05/2022 Spot Bond			6.60500	6.60500	6.60500	103.15614			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.41893			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.31000	321.27243	2.31000	321.03586			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>	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.71880			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	100.55364			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	100.83472				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.18438				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.67794				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.40012				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>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.09030				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.84411				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.27106				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.74251				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	100.47275				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	100.41521				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.26089				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	99.82646				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.06768				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19344				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.20099				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>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.25533				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.61403				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.48975				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.37288				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.52962				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	100.76502				0.00	1,860,000,000	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>1,860,000,000</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>1,860,000,000</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.79232				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	100.30151				0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.66726				0.00	2,440,000,000	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>2,440,000,000</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>2,440,000,000</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.68046				0.00	2,340,000,000	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>2,340,000,000</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>2,340,000,000</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.70472				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.20568				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.21236				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.01351				0.00	1,920,000,000	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>1,920,000,000</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>1,920,000,000</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.01398				0.00	3,340,000,000	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>3,340,000,000</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>3,340,000,000</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.84354				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.77124				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.57834				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.49314				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	100.45439				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.12716				0.00	1,880,000,000	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>1,880,000,000</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>1,880,000,000</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.13142				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.80763				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.03638				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.03479				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.02946				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.03320				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.54443				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.61066				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.31573				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.23699				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.22319				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 22/08/2022 Spot Bond					0.00000	100.22319				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 22/08/2022 Spot Bond					0.00000	100.22319				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 07/09/2022 Spot Bond					0.00000	100.04718				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>	
IBL60 On 17/02/2024 Spot Bond			7.31000	105.91261	7.31000	105.84961				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.68000	105.94803	5.68000	105.89886				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.15686				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			9.70500	102.51480	9.70500	102.43432				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.98500	105.27274	10.98500	105.23684				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.30000	104.73880	10.30000	104.65213				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	100.05179				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	99.56975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.17161				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.49167				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.95765				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.85172				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	99.90045				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.71117				0.00	0	100,000,00
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.74223				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	99.93943				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 10/12/2024 Spot Bond			9.03000	101.48950	9.03000	101.41566				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.44833				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	104.35624				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	104.14092				0.00	400,000,000	200,000,000
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	97.57291				0.00	0	3,000,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	101.96457				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.91320				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.08277				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	101.29142				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>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.22667				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.30021				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.03049				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.50951				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.77972				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	100.47578				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.48366				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	101.05401				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	99.78334				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	101.03803				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	99.95399				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>	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.37207				0.00	0	
<b>Total IPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC37</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.31058				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.80000	196.62549	4.80000	196.44108				0.00	0	44,300,00
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,300,00</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>44,300,00</b>
IV035 On 07/04/2022 Spot Bond					0.00000	101.73170				0.00	0	200,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	102.42665				0.00	10,989,474,000	2,747,368,50
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>10,989,474,000</b>	<b>2,747,368,50</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>10,989,474,000</b>	<b>2,747,368,50</b>
IV050 On 26/06/2024 Spot Bond					0.00000	105.54465				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.70000	197.69044	4.70000	197.50661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.43627				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.16351				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.44751				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.45366				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	101.55266				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.08488				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	101.40023				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>	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.90356				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.05951				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>	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.08845				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.98835				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.41638				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>	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.54752				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.39044				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.67070	7.40000	101.60983				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.52420				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.67288				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 31/07/2022 Spot Bond			7.23000	100.83857	7.23000	100.78028				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	100.48766				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 31/08/2022 Spot Bond			7.45000	100.24658	7.45000	100.18729				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.01845				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 31/08/2022 Spot Bond			3.91012	101.84033	3.91012	101.80820				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.81156				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.31157				0.00	17,140,000,000	8,570,000,000
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>17,140,000,000</b>	<b>8,570,000,000</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>17,140,000,000</b>	<b>8,570,000,000</b>
IVC205 On 29/07/2022 Spot Bond					0.00000	100.53892				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			7.20000	7.20000	7.20000	100.94873				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.05706				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.84126				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			6.54000	6.54000	6.54000	100.56907				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.24000	7.24000	7.24000	99.15253				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	100.23249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	4.55000				0.00	0	
<b>Total IVZ079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ079</b>										<b>0.00</b>	<b>0</b>	
IVZ080 On 17/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.88793				0.00	0	
<b>Total IVZ080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ080</b>										<b>0.00</b>	<b>0</b>	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.62334				0.00	0	
<b>Total IVZ081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ081</b>										<b>0.00</b>	<b>0</b>	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.36137				0.00	0	
<b>Total IVZ084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ084</b>										<b>0.00</b>	<b>0</b>	
IVZ085 On 05/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.25869				0.00	0	
<b>Total IVZ085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ085</b>										<b>0.00</b>	<b>0</b>	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	98.99298				0.00	0	
<b>Total IVZ087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ087</b>										<b>0.00</b>	<b>0</b>	
IVZ088 On 31/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.72650				0.00	0	
<b>Total IVZ088 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ088</b>										<b>0.00</b>	<b>0</b>	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.90473				0.00	0	
<b>Total IVZ089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ089</b>										<b>0.00</b>	<b>0</b>	
IVZ090 On 09/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ090</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2020 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	99.78513				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP01: On 01/12/2022 Spot Bond					0.00000	100.58853				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 24/05/2022 Spot Bond					0.00000	100.28433				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.73952				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>	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.33605				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>	
KAP01: On 29/04/2022 Spot Bond					0.00000	100.72804				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.80899				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>	
KAP01: On 14/04/2024 Spot Bond					0.00000	101.07254				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.67679				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>	
KAP02: On 15/12/2025 Spot Bond					0.00000	99.93701				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>	
KAP02: On 15/09/2026 Spot Bond					0.00000	99.93678				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.31430				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.10591				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</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 KAP023</b>									<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.35892			0.00	0	
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.78000	120.78289	9.78000	120.68736			0.00	0	
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			7.10000	106.16866	7.10000	106.10762			0.00	0	
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.89600			0.00	0	
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.70111			0.00	0	1,000,000,00
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.41521			0.00	3,000,000,000	1,800,000,00
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,800,000,00</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,800,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.74724			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	100.95705			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>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.07082			0.00	0	
<b>Total LRFA3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>									<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.28406			0.00	0	
<b>Total LRFB3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>									<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.29137			0.00	0	
<b>Total LRFC3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>									<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.14090			0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	101.19097				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.33504				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>	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.16584				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.44171				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	99.91984				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>	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.87043				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.23736				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	100.56532				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	101.35109				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.16057				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 27/03/2022 Spot Bond					0.00000	100.97957				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	100.99953				0.00	3,010,000,000	3,010,000,000
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>3,010,000,000</b>	<b>3,010,000,000</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>3,010,000,000</b>	<b>3,010,000,000</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.52543				0.00	6,220,000,000	3,210,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>6,220,000,000</b>	<b>3,210,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>6,220,000,000</b>	<b>3,210,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.39661				0.00	0	0
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.96565				0.00	0	0
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			9.03000	9.03000	9.03000	107.38965			180,600,000,000.00		20,000,000	10,000,000
<b>Total MMIG04 SPOT</b>									<b>180,600,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For MMIG04</b>									<b>180,600,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			6.61900	102.61998	6.61900	102.56567			0.00		0	1,054,646,500
<b>Total MMIG05 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,054,646,500</b>
<b>Total For MMIG05</b>									<b>0.00</b>		<b>0</b>	<b>1,054,646,500</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.26137			0.00	5,000,000,000	2,500,000,000	2,500,000,000
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.87724			0.00	0	0	0
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.85720			0.00	0	0	0
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			9.68000	100.91620	9.68000	100.83761			54,208,000,000.00		5,600,000	1,400,000
<b>Total MML02 SPOT</b>									<b>54,208,000,000.00</b>		<b>5,600,000</b>	<b>1,400,000</b>
<b>Total For MML02</b>									<b>54,208,000,000.00</b>		<b>5,600,000</b>	<b>1,400,000</b>
MML03 On 15/03/2028 Spot Bond					0.00000	101.34035			0.00	0	0	0
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
MML04 On 15/03/2028 Spot Bond			9.93000	90.84942	9.93000	90.82210			0.00	0	0	0
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</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 MML04</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.44071			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.45637			0.00	0	100,000,00
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.59962			0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.76747			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	101.01904			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>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.46375			0.00	0	
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.46151			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>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.11899			0.00	0	
<b>Total MTN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>									<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.62189			0.00	0	700,000,00
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	98.60705			0.00	0	
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.05704			0.00	0	
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>									<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.89886			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.93419				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.69126				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			9.62500	96.68625	9.62500	96.61096				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	100.74416				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	101.48203				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.38657				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.17526				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.94111				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.34386				0.00	0	341,160,9€
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>341,160,9€</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	<b>341,160,9€</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	100.86593				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>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.95536				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/11/2022 Spot Bond					0.00000	100.27804				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	100.29646				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.29637				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.29175				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>	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.69135				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.32437				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.70092				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.06134				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.15372				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 20/03/2022 Spot Bond					0.00000	101.47937				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 20/03/2022 Spot Bond					0.00000	101.75618				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 20/03/2022 Spot Bond					0.00000	102.01076				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.96500	103.45623	6.96500	103.39754		83,580,000,000,000.00	12,000,000,000	4,000,000,000	
<b>Total NAM01 SPOT</b>								<b>83,580,000,000,000.00</b>	<b>12,000,000,000</b>	<b>4,000,000,000</b>	
<b>Total For NAM01</b>								<b>83,580,000,000,000.00</b>	<b>12,000,000,000</b>	<b>4,000,000,000</b>	
NAM03 On 01/08/2023 Spot Bond			7.19000	104.84855	7.19000	104.78719		0.00	0	0	
<b>Total NAM03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.56000	100.99478	10.56000	100.90868		0.00	0	0	
<b>Total NAM04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.62447		0.00	0	0	3,250,000,000
<b>Total NBG01G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>3,250,000,000</b>
<b>Total For NBG01G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>3,250,000,000</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.88543		0.00	0	0	
<b>Total NBG02G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG02G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.58100		0.00	0	0	
<b>Total NBG03G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG03G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.64529		0.00	0	0	
<b>Total NBG04G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG04G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.60017		0.00	0	0	
<b>Total NBG05G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG05G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.57455		0.00	0	0	
<b>Total NBG06G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG06G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.94167		0.00	0	0	
<b>Total NBG07G SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG07G</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.75500	105.38289	6.75500	110.18274		0.00	0	0	28,063,400
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>28,063,400</b>
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>28,063,400</b>
NBK16 On 12/02/2025 Spot Bond			7.70100	105.23727	7.70100	105.17138		0.00	0	0	3,864,223,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,864,223,80</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>3,864,223,80</b>
NBK17/On 22/04/2026 Spot Bond			9.02500	107.00719	9.02500	106.92936				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK19/On 01/06/2022 Spot Bond			6.58500	103.34705	6.58500	103.29193				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20/On 01/06/2026 Spot Bond			7.76000	112.10832	7.76000	112.03800				0.00	0	2,580,103,90
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,580,103,90</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>2,580,103,90</b>
NBK21/On 21/07/2027 Spot Bond			9.50500	106.14010	9.50500	106.05845				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/On 19/11/2022 Spot Bond			6.09000	105.80261	6.09000	105.75002				0.00	0	7,720,000,00
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,720,000,00</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>7,720,000,00</b>
NBK23/On 19/11/2025 Spot Bond			8.15800	111.26999	8.15800	111.19628				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/On 19/11/2027 Spot Bond			9.20000	110.99193	9.20000	110.90924				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			6.21500	6.21500	6.21500	104.63454				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25/On 12/02/2025 Spot Bond					0.00000	102.32709				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/On 10/05/2023 Spot Bond			100.00000	49.03877	100.00000	48.71032				0.00	0	400,000,00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NBK26/On 22/04/2026 Spot Bond					0.00000	103.08291				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
NBK27/ On 10/05/2026 Spot Bond			8.57500	112.64233	8.57500	112.56398				0.00	0	4,172,975,80
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,172,975,80</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>4,172,975,80</b>
NBK28/ On 02/08/2023 Spot Bond			6.20100	106.09017	6.20100	106.03649				0.00	0	210,440,70
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,440,70</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>210,440,70</b>
NBK29/ On 31/07/2026 Spot Bond			8.32500	109.05351	8.32500	108.97982				0.00	0	485,486,70
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>485,486,70</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>485,486,70</b>
NBK30/ On 20/02/2024 Spot Bond			6.78000	105.61971	6.78000	105.56137				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31/ On 09/11/2023 Spot Bond			6.31000	108.03305	6.31000	107.97745			631,000,000,000.00		100,000,000	100,000,00
<b>Total NBK31A SPOT</b>									<b>631,000,000,000.00</b>		<b>100,000,000</b>	<b>100,000,00</b>
<b>Total For NBK31A</b>									<b>631,000,000,000.00</b>		<b>100,000,000</b>	<b>100,000,00</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	101.27411				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	101.75379				0.00	600,000,000	600,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	104.12041				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			11.35500	11.35500	11.35500	75.33886				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.24876				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.65160				0.00	1,340,000,000	300,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>300,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>300,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.83207				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.28311				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.59425				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	101.07496				0.00	200,000,000	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>200,000,000</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.28733				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.81253				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.78014				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.90782				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.77168				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.55059				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.68196				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	100.03703				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.38501				0.00	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 NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.56743				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.38634				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.75565				0.00	0	3,650,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,650,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>3,650,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.27922				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	99.82203				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			10.52500	100.06763	10.52500	99.98260				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	99.82351				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.18000	100.38313	10.18000	100.30056				0.00	0	1,579,548,40
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,579,548,40</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>1,579,548,40</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.82203				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	99.81952				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.81655				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	99.92609				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	99.92609				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.20988				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>	
NGL02 On 15/03/2022 Spot Bond					0.00000	99.94334				0.00	8,898,200,000	2,994,550,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>8,898,200,000</b>	<b>2,994,550,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>8,898,200,000</b>	<b>2,994,550,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.26907				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.06051				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.62982				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.17750				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.06424				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.79066				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.44720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.23320				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>	
NGLT1/On 01/07/2022 Spot Bond					0.00000	102.89401				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1/On 20/10/2023 Spot Bond					0.00000	103.81337				0.00	6,400,000	1,600,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>6,400,000</b>	<b>1,600,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>6,400,000</b>	<b>1,600,000</b>
NGT10/On 25/03/2024 Spot Bond					0.00000	105.00117				0.00	500,000,000	1,160,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,160,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,160,000,000</b>
NGT10/On 15/01/2025 Spot Bond					0.00000	105.25805				0.00	5,600,000	1,400,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>5,600,000</b>	<b>1,400,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>5,600,000</b>	<b>1,400,000</b>
NGT10/On 22/05/2025 Spot Bond					0.00000	103.27808				0.00	0	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	103.36828				0.00	0	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	103.65252				0.00	0	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	103.90887				0.00	0	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	100.76134				0.00	0	0
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11/On 27/12/2026 Spot Bond					0.00000	101.63461				0.00	0	0
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NGT1G On 16/06/2026 Spot Bond					0.00000	99.89092				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.31664				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.17475				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.82797				0.00	0	65,000,00
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	99.94545				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.94130				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	102.20490				0.00	13,377,000,000	20,077,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>13,377,000,000</b>	<b>20,077,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>13,377,000,000</b>	<b>20,077,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.94975				0.00	0	500,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	100.88579				0.00	13,377,000,000	20,257,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>13,377,000,000</b>	<b>20,257,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>13,377,000,000</b>	<b>20,257,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.83064				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.25276				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>	
NI202 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	226.14918				0.00	0	30,000,00
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</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 NI202</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NI210 On 31/03/2028 Spot Bond			3.41000	3.41000	3.41000	211.86649			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			2.99000	2.99000	2.99000	155.38334			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			3.61000	3.61000	3.61000	114.86485		1,187,690,000,000.00		329,000,000	164,500,00
<b>Total NI29 SPOT</b>								<b>1,187,690,000,000.00</b>		<b>329,000,000</b>	<b>164,500,00</b>
<b>Total For NI29</b>								<b>1,187,690,000,000.00</b>		<b>329,000,000</b>	<b>164,500,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	116.83083			0.00	0	
<b>Total NI38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>									<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	154.93117			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	206.03668	3.45000	205.86588			0.00	0	2,679,000,00
<b>Total NILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,679,000,00</b>
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>	<b>2,679,000,00</b>
NILB13 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	155.79378			0.00	0	
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.05500	3.05500	3.05500	216.02655			0.00	0	
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.20000	214.48958	3.20000	214.31613			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			4.78500	115.26213	4.78500	115.15392			0.00	0	
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>									<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.27866			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.17749				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	99.99673				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	136.84551				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	100.18432				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.30897				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72895				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.26385				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	99.42830				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.21114				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	131.76109				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	98.54456				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.28258				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.02223				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	163.80257				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	100.48263				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	163.56490				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	158.26395				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	99.95312				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	136.32356				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	97.85114				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	89.40874				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	97.29472				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	99.95072				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	99.75158				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.11843				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.51033				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.17099				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>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.30640				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	99.88382				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>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.04831				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	99.95284				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	99.88382				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.85704				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.13475				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	100.97077				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.92828				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>	
NNF01: On 12/06/2025 Spot Bond					0.00000	92.92741				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	116.57000				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	111.08000				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	118.66000				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	117.07000				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	115.44134				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 01/08/2022 Spot Bond					0.00000	120.02711				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.20742				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>	
NNF02: On 19/04/2022 Spot Bond					0.00000	102.94580				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	120.02711				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	91.33246				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	89.43613				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>	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.43491				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond					0.00000	101.11222				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond					0.00000	101.10896				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond					0.00000	101.10896				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.76130				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 28/03/2022 Spot Bond					0.00000	101.03686				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.03690				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.15897				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/04/2022 Spot Bond					0.00000	100.57250				0.00	0	
<b>Total NNF077 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF077</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.55473				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.61654				0.00	0	
<b>Total NNF079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF079</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	128.99286				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	85.65436				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 22/05/2022 Spot Bond					0.00000	100.27532				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.27587				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.25054				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.20718				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.21024				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.29432				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 22/05/2022 Spot Bond					0.00000	100.28269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.22774				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	112.16759				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.23459				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			7.19000	107.57606	7.19000	107.51311			84,512,698,000,000.00		11,754,200,000	
<b>Total NRA022 SPOT</b>									<b>14,512,698,000,000.00</b>		<b>11,754,200,000</b>	
<b>Total For NRA022</b>									<b>14,512,698,000,000.00</b>		<b>11,754,200,000</b>	
NRA02: On 31/05/2023 Spot Bond			2.52000	204.39468	2.52000	204.24067				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			11.06000	108.99648	11.06000	108.89982			8,118,040,000,000.00		734,000,000	1,181,038,200
<b>Total NRA028 SPOT</b>									<b>8,118,040,000,000.00</b>		<b>734,000,000</b>	<b>1,181,038,200</b>
<b>Total For NRA028</b>									<b>8,118,040,000,000.00</b>		<b>734,000,000</b>	<b>1,181,038,200</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.82295	100.00000	15.71756				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>	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.21398				0.00	0	200,000,000
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.64299				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.33246				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.95724				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	99.95659				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>	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.84390				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.01546				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.44181				0.00	0	19,000,000.00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.60018				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>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.82949				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.12382				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.55000	99.91035	6.55000	99.85665				0.00	0	37,420,600.00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,420,600.00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>37,420,600.00</b>
OML07 On 19/03/2025 Spot Bond			7.51600	108.97419	7.51600	108.90758			1,803,840,000,000.00		240,000,000	3,420,000,000.00
<b>Total OML07 SPOT</b>									<b>1,803,840,000,000.00</b>		<b>240,000,000</b>	<b>3,420,000,000.00</b>
<b>Total For OML07</b>									<b>1,803,840,000,000.00</b>		<b>240,000,000</b>	<b>3,420,000,000.00</b>
OML09 On 14/09/2022 Spot Bond			6.77500	101.96700	6.77500	101.93862				0.00	0	42,593,100.00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,593,100.00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>42,593,100.00</b>
OML10 On 14/09/2025 Spot Bond			8.85500	107.37069	8.85500	107.29361				0.00	0	3,370,330,100.00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,370,330,100.00</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 OML10</b>										<b>0.00</b>	<b>0</b>	<b>3,370,330,10</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.93809				0.00	0	100,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.54782				0.00	300,000,000	3,200,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>3,200,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>300,000,000</b>	<b>3,200,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.19275				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>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.24514				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.26225				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.28996				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.93064				0.00	2,000,000,000	1,000,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.18205				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.95810				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.18113				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			8.45000	110.28306	8.78000	108.87879				337,272,683,495,000.00	2,288,434,637,100	1,419,259,925,70
<b>Total R186 SPOT</b>										<b>337,272,683,495,000.00</b>	<b>2,288,434,637,100</b>	<b>1,419,259,925,70</b>
<b>Total For R186</b>										<b>337,272,683,495,000.00</b>	<b>2,288,434,637,100</b>	<b>1,419,259,925,70</b>
R197 On 07/12/2023 Spot Bond			1.20000	327.18659	1.24000	326.75876				137,119,158,720,000.00	114,265,965,600	68,066,542,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total R197 SPOT</b>									<b>37,119,158,720,000.00</b>	<b>114,265,965,600</b>	<b>68,066,542,10</b>
<b>Total For R197</b>									<b>37,119,158,720,000.00</b>	<b>114,265,965,600</b>	<b>68,066,542,10</b>
R202 On 07/12/2033 Spot Bond			3.86500	247.03482	3.80000	248.34094			206,377,859,000.00	53,396,600	129,375,234,70
<b>Total R202 SPOT</b>									<b>206,377,859,000.00</b>	<b>53,396,600</b>	<b>129,375,234,70</b>
<b>Total For R202</b>									<b>206,377,859,000.00</b>	<b>53,396,600</b>	<b>129,375,234,70</b>
R2023 On 28/02/2023 Spot Bond			5.45000	102.41859	5.59000	102.24106			951,451,860,000,000.00	541,550,800,000	632,627,059,20
<b>Total R2023 SPOT</b>									<b>951,451,860,000,000.00</b>	<b>541,550,800,000</b>	<b>632,627,059,20</b>
<b>Total For R2023</b>									<b>951,451,860,000,000.00</b>	<b>541,550,800,000</b>	<b>632,627,059,20</b>
R2030 On 31/01/2030 Spot Bond			9.86000	90.87965	10.23500	88.94077			445,726,190,108,000.00	1,102,000,627,800	1,283,313,812,60
<b>Total R2030 SPOT</b>									<b>445,726,190,108,000.00</b>	<b>1,102,000,627,800</b>	<b>1,283,313,812,60</b>
<b>Total For R2030</b>									<b>445,726,190,108,000.00</b>	<b>1,102,000,627,800</b>	<b>1,283,313,812,60</b>
R2032 On 31/03/2032 Spot Bond			10.25500	91.33799	10.64000	89.11950			092,461,492,500,000.00	789,123,500,000	1,178,406,258,80
<b>Total R2032 SPOT</b>									<b>092,461,492,500,000.00</b>	<b>789,123,500,000</b>	<b>1,178,406,258,80</b>
<b>Total For R2032</b>									<b>092,461,492,500,000.00</b>	<b>789,123,500,000</b>	<b>1,178,406,258,80</b>
R2035 On 28/02/2035 Spot Bond			10.61500	88.22713	11.00500	85.72717			433,521,088,290,500.00	1,171,316,164,700	1,380,307,092,00
<b>Total R2035 SPOT</b>									<b>433,521,088,290,500.00</b>	<b>1,171,316,164,700</b>	<b>1,380,307,092,00</b>
<b>Total For R2035</b>									<b>433,521,088,290,500.00</b>	<b>1,171,316,164,700</b>	<b>1,380,307,092,00</b>
R2037 On 31/01/2037 Spot Bond			10.79000	84.18432	11.18500	81.63782			662,217,231,670,000.00	617,443,673,000	1,425,406,281,30
<b>Total R2037 SPOT</b>									<b>662,217,231,670,000.00</b>	<b>617,443,673,000</b>	<b>1,425,406,281,30</b>
<b>Total For R2037</b>									<b>662,217,231,670,000.00</b>	<b>617,443,673,000</b>	<b>1,425,406,281,30</b>
R2040 On 31/01/2040 Spot Bond			10.90000	86.20398	11.30000	83.44251			122,709,069,560,000.00	561,716,428,400	1,021,500,842,50
<b>Total R2040 SPOT</b>									<b>122,709,069,560,000.00</b>	<b>561,716,428,400</b>	<b>1,021,500,842,50</b>
<b>Total For R2040</b>									<b>122,709,069,560,000.00</b>	<b>561,716,428,400</b>	<b>1,021,500,842,50</b>
R2044 On 31/01/2044 Spot Bond			10.95500	82.81717	11.34500	80.09140			382,160,401,000,000.00	673,862,200,000	1,778,991,216,10
<b>Total R2044 SPOT</b>									<b>382,160,401,000,000.00</b>	<b>673,862,200,000</b>	<b>1,778,991,216,10</b>
<b>Total For R2044</b>									<b>382,160,401,000,000.00</b>	<b>673,862,200,000</b>	<b>1,778,991,216,10</b>
R2048 On 28/02/2048 Spot Bond			10.88000	81.99849	11.28500	79.08946			575,359,488,000,000.00	3,453,617,600,000	1,095,648,080,10
<b>Total R2048 SPOT</b>									<b>575,359,488,000,000.00</b>	<b>3,453,617,600,000</b>	<b>1,095,648,080,10</b>
<b>Total For R2048</b>									<b>575,359,488,000,000.00</b>	<b>3,453,617,600,000</b>	<b>1,095,648,080,10</b>
R209 On 31/03/2036 Spot Bond			10.59000	71.46215	10.98500	69.25792			524,851,812,277,000.00	238,418,490,300	582,767,545,50
<b>Total R209 SPOT</b>									<b>524,851,812,277,000.00</b>	<b>238,418,490,300</b>	<b>582,767,545,50</b>
<b>Total For R209</b>									<b>524,851,812,277,000.00</b>	<b>238,418,490,300</b>	<b>582,767,545,50</b>
R210 On 31/03/2028 Spot Bond			2.66500	220.87431	2.70000	220.28068			9,575,989,930,000.00	3,593,242,000	210,538,609,00
<b>Total R210 SPOT</b>									<b>9,575,989,930,000.00</b>	<b>3,593,242,000</b>	<b>210,538,609,00</b>
<b>Total For R210</b>									<b>9,575,989,930,000.00</b>	<b>3,593,242,000</b>	<b>210,538,609,00</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
R213 On 28/02/2031 Spot Bond			10.10000	82.25948	10.48500	80.25615				257,562,921,330,000.00	421,540,883,300	540,738,506,00
<b>Total R213 SPOT</b>										<b>57,562,921,330,000.00</b>	<b>421,540,883,300</b>	<b>540,738,506,00</b>
<b>Total For R213</b>										<b>57,562,921,330,000.00</b>	<b>421,540,883,300</b>	<b>540,738,506,00</b>
R214 On 28/02/2041 Spot Bond			10.88500	65.35527	11.28500	63.07158				239,519,522,858,500.00	940,700,002,100	704,728,410,20
<b>Total R214 SPOT</b>										<b>19,519,522,858,500.00</b>	<b>940,700,002,100</b>	<b>704,728,410,20</b>
<b>Total For R214</b>										<b>19,519,522,858,500.00</b>	<b>940,700,002,100</b>	<b>704,728,410,20</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.11924				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.53102				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.07125				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.20871				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.91728				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.63263				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.13080				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.22899				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.22662				0.00	0	3,000,000,00
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.08717				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.26597				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.07500				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.41722				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.80663				0.00	0	200,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RED13: On 13/05/2026 Spot Bond					0.00000	100.51822				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>	
RED14: On 17/09/2022 Spot Bond					0.00000	101.35249				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	100.38236				0.00	0	200,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RED16: On 07/12/2022 Spot Bond					0.00000	100.09772				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.61830				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.01383				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	100.09354				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	99.67360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.47576				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.02501				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>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.87372				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.19411				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.76145				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.02727				0.00	0	200,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.55598				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	99.82410				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	247,500,000,000	82,500,000,00	
<b>Total RFCA1 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>247,500,000,000</b>	<b>82,500,000,00</b>	
<b>Total For RFCA1</b>									<b>0,000,000,000,000.00</b>	<b>247,500,000,000</b>	<b>82,500,000,00</b>	
RFCB1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,00	
<b>Total RFCB1 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,00</b>	
<b>Total For RFCB1</b>									<b>0,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,00</b>	
RFCC1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			570,000,000,000,000.00	5,700,000,000	5,700,000,00	
<b>Total RFCC1 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>5,700,000,000</b>	<b>5,700,000,00</b>	
<b>Total For RFCC1</b>									<b>0,000,000,000,000.00</b>	<b>5,700,000,000</b>	<b>5,700,000,00</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
RFCD1 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
<b>Total RFCD1 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For RFCD1</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.24000	106.08775	7.24000	106.02558			0.00	0	
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			12.74000	91.53915	12.74000	91.44602			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.78500	96.02059	11.78500	95.93001			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	101.61216			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.91500	96.53353	10.91500	96.44901			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>	
SBK23 On 28/05/2022 Spot Bond			5.75000	104.54480	5.75000	104.49599			0.00	0	
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</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	100.55906			0.00	520,000,000	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>520,000,000</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>520,000,000</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.58611			0.00	520,000,000	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>520,000,000</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>520,000,000</b>	
SBS20 On 15/05/2026 Spot Bond			8.45000	108.80817	8.45000	108.73356			30,420,000,000.00	3,600,000	30,900,000
<b>Total SBS20 SPOT</b>									<b>30,420,000,000.00</b>	<b>3,600,000</b>	<b>30,900,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS20</b>										<b>30,420,000,000.00</b>	<b>3,600,000</b>	<b>30,900,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.83889				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			7.17500	105.86831	7.17500	105.80648				0.00	0	4,519,098,000
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,519,098,000</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>4,519,098,000</b>
SBS3 On 25/05/2026 Spot Bond			8.53000	101.30404	8.53000	101.23393				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			8.99000	105.71486	8.99000	105.63827				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			7.89500	104.80323	7.89500	104.73600				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			7.95000	103.97101	7.95000	103.90386				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.74000	100.99666	9.74000	100.91709				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.05500	105.86061	6.05500	105.80829				0.00	0	130,000,000
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
SBS42 On 12/11/2025 Spot Bond			8.24000	111.01989	8.24000	110.94562				0.00	0	1,733,552,500
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,733,552,500</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>1,733,552,500</b>
SBS43 On 12/11/2027 Spot Bond			8.93000	111.88042	8.93000	111.79945				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.42500	104.52164	6.42500	104.46687				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.14173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.49000	7.49000	7.49000	105.00072				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.67849				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16928				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.27062				0.00	3,155,000,000	1,390,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>3,155,000,000</b>	<b>1,390,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>3,155,000,000</b>	<b>1,390,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.72500	103.27181	4.72500	103.23218			189,000,000,000.00		40,000,000	
<b>Total SBS56 SPOT</b>									<b>189,000,000,000.00</b>		<b>40,000,000</b>	
<b>Total For SBS56</b>									<b>189,000,000,000.00</b>		<b>40,000,000</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.13653				0.00	0	150,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.33663				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.04772				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.89009				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	101.39647				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.59331				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	100.99994				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>	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.19831				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.97989				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	100.38427				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	100.14159				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	100.45750				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.44197				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	100.18763				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>	
SBSI11 On 07/12/2023 Spot Bond			1.73100	324.33945	1.73100	324.11596			2,814,606,000,000.00	1,626,000,000	2,932,540,000	
<b>Total SBSI11 SPOT</b>									<b>2,814,606,000,000.00</b>	<b>1,626,000,000</b>	<b>2,932,540,000</b>	
<b>Total For SBSI11</b>									<b>2,814,606,000,000.00</b>	<b>1,626,000,000</b>	<b>2,932,540,000</b>	
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	225.31201			0.00	0		
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>		
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.25341				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS02 On 19/08/2026 Spot Bond					0.00000	100.26147				0.00	0	650,000,000
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	102.04267				0.00	5,193,000,000	2,696,500,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>5,193,000,000</b>	<b>2,696,500,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>5,193,000,000</b>	<b>2,696,500,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.67560				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.32670				0.00	6,000,000	1,500,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>6,000,000</b>	<b>1,500,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>6,000,000</b>	<b>1,500,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.46137				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	101.70773				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>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.23394				0.00	200,000,000	200,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.40170				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			6.96000	108.34896	6.96000	108.28790				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.40752				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	101.47939				0.00	0	1,200,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	107.42124				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 SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	102.42841				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.31471				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>	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.99145				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.35509				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	100.36694				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.73000	94.43913	9.73000	94.36481				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.38183				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.42893				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.39485				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.39157				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>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.41761				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.38514				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.41761				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.41108				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>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.45660				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.39816				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.43061				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.42733				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>	
SNT03 On 12/04/2023 Spot Bond			7.28500	109.51026	7.28500	109.44570				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>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.39700				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.18267				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>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.48158				0.00	200,000,000	200,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.28338				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</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 SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.56153				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.25996				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.26580				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>	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.19809				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.87136				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 18/06/2022 Spot Bond					0.00000	99.91666				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.10164				0.00	0	200,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SPG00: On 15/10/2022 Spot Bond					0.00000	101.10479				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.95443				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.25474				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>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.87394				0.00	0	600,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	101.07993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	154.65206				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			8.75500	109.05575	8.75500	108.97876				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			9.97500	82.90118	9.97500	82.83542				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.01082				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	100.86619				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			6.99000	108.21266	6.99000	108.15141				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			4.82000	114.75729	4.82000	114.64923				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	99.31378				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.67258				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	101.42606				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			2.27000	2.27000	2.27000	321.24742				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 26/10/2022 Spot Bond					0.00000	100.65348				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.57115				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.85682				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	155.18935				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			4.82000	4.82000	4.82000	114.64923				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			3.98000	3.98000	3.98000	112.16701				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	206.49972				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18157				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17829				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.93649				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.93801				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.83526				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.85168				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.82449				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.88645				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.18745				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.94936				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.52693				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	228.78950				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.21643				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.91087				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.15221				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.19849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.06084				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>	
SSN099 On 31/01/2030 Spot Bond			10.90000	85.82708	10.90000	85.75161				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>	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.53088				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>	
SSN102 On 31/03/2028 Spot Bond			4.03000	99.25050	4.03000	204.81995				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN104 On 07/12/2033 Spot Bond			4.85500	93.82727	4.85500	224.99903				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>	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.43784				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>	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.41281				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>	
SSN111 On 11/03/2022 Spot Bond					0.00000	100.02538				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>	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.14559				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>	
SSN121 On 22/03/2022 Spot Bond					0.00000	101.07507				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN131 On 12/10/2022 Spot Bond					0.00000	100.85174				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13( On 20/10/2022 Spot Bond					0.00000	100.76448				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 27/10/2023 Spot Bond					0.00000	100.87537				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	100.76335				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 03/11/2022 Spot Bond					0.00000	100.58262				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 09/11/2023 Spot Bond					0.00000	100.69271				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 09/12/2022 Spot Bond					0.00000	100.03541				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 03/05/2022 Spot Bond					0.00000	100.59778				0.00	0	
<b>Total SSN148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN148</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 09/05/2022 Spot Bond					0.00000	100.45421				0.00	0	
<b>Total SSN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN149</b>										<b>0.00</b>	<b>0</b>	
SSN15( On 21/02/2024 Spot Bond					0.00000	100.24334				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15( On 03/06/2022 Spot Bond					0.00000	100.11435				0.00	0	
<b>Total SSN151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN151</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.01624				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.04776				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.25000	103.32947	9.25000	103.25249				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.23847				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.26140				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.26042				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>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.27242				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.26756				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>	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.41174	7.21000	100.35282				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			7.72000	100.44038	7.72000	100.37735				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.45543				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.48807				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14£ On 20/03/2022 Spot Bond					0.00000	99.85906				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS14£ On 12/10/2022 Spot Bond					0.00000	101.10645				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.44496				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.53506				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.80651				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 20/03/2022 Spot Bond					0.00000	99.86115				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.36557				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.21299				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.85497				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>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.80296				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.27230				0.00	400,000,000	200,000,000
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.57692				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	100.81450				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.93961				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>	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.98943				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.00241				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.15725				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.23134				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.24153				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.27767				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.95588				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.23403				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.27071				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.25997				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29315				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.42500				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.45466				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31606				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.51258				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.30436				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.95984				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.60067				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.40798				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.37808				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.67414				0.00	0	300,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.48352	8.49000	100.41429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.49079				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.27509				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>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.26289				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.27362				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>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.32997	5.76000	100.28276				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>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.28436				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.30191				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.30288				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.29947				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.32286				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.31652				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	100.40405				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.44528				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.42104				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.29430				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.28701				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>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.31178				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.30061				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>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.40096				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.38305				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>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.23848				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	99.98145				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.69000	101.27167	6.69000	101.21775				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</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 TL24</b>									<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.31000	105.28490	7.31000	105.22329			0.00	0	
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.84388			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	100.90228			0.00	0	
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.25000	103.65591	9.25000	103.57868			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	101.21149			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	99.93193			0.00	0	100,000,00
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.40844			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	100.47156			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			7.27000	109.18465	7.27000	109.12005		9,835,437,600,000.00		1,352,880,000	1,927,522,70
<b>Total TN23 SPOT</b>								<b>9,835,437,600,000.00</b>		<b>1,352,880,000</b>	<b>1,927,522,70</b>
<b>Total For TN23</b>								<b>9,835,437,600,000.00</b>		<b>1,352,880,000</b>	<b>1,927,522,70</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	37.85724	100.00000	37.60367			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			9.54000	100.47649	9.54000	100.39892			0.00	0	1,688,599,50
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,688,599,50</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>1,688,599,50</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.57911	100.00000	15.47477			0.00	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 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			10.68000	95.49844	10.68000	95.41614				0.00	0	18,600,267,60
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,600,267,60</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,600,267,60</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.56359	100.00000	12.47944				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.16500	96.66998	11.16500	96.60649				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			11.83500	97.41142	11.83500	97.31915				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.78406	8.00000	119.70664				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			12.21200	95.70888	12.21200	95.64030				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			12.50500	92.02796	12.50500	91.93600				0.00	0	720,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.58981	10.75000	104.49958				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	100.54165				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	100.58013				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			5.12000	102.52597	5.12000	101.62670				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.18695				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.47086				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.20010				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.54322				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.16287	7.61000	101.67589				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.02522				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.29513				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.89864				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			6.70000	104.47557	6.70000	104.41852				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.38857				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.49614				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.03686				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.81803				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.86131				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			6.99000	108.10376	6.99000	108.04257				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.81803				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.86131				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			8.62000	103.58698	8.62000	103.51496				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	98.95462				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	101.63592				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	101.35733				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.61571				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	101.72258				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	102.15913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP257 On 11/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.93104				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.19044				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.35838				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.58402				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.36330				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>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.22845				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	100.85281				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.54961				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>	
TWC39 On 11/03/2022 Spot Bond					0.00000	101.03613				0.00	0	
<b>Total TWC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC395</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.72362				0.00	0	
<b>Total TWC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC396</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 14/04/2022 Spot Bond					0.00000	100.63919				0.00	0	
<b>Total TWC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC397</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.55477				0.00	0	
<b>Total TWC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC398</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.49343				0.00	0	
<b>Total TWC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC399</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.45538				0.00	0	
<b>Total TWC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC400</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.26897				0.00	0	
<b>Total TWC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC401</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.18066				0.00	0	
<b>Total TWC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC402</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.09065				0.00	0	
<b>Total TWC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC403</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.08000	100.87500	11.08000	100.78636				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.36885				0.00	7,689,233,600	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>7,689,233,600</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>7,689,233,600</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.41110				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.39230				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.43628				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.43061				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.46267				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.51499				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.54780				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>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.90768				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.10554				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.21655				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	100.39281				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	100.44049				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.20956				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.18090				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.30745				0.00	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
<b>Total WHL03 SPOT</b>									0.00	0	
<b>Total For WHL03</b>									0.00	0	
<b>Total for SPOT</b>									1.88e+017	013,300,559,300	720,791,985,300
<b>Total for SPOT :</b>									1.88e+017	013,300,559,300	720,791,985,300
<b>Total Futures</b>									1.882359479e+017	013,300,566,722	720,793,096,800
<b>Total Options</b>									3 569 540.150000000	2,805	150,500
<b>Grand Total:</b>									1.88e+017	013,300,569,527	720,793,247,400