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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/03/2022

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			11.50499	76.09019	11.70225	75.08849			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.72390	77.14603	11.92951	76.13105			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.93543	74.49730	12.14967	73.46789			0.00	0	
ES33 On 02/02/2023 Bond Future			12.14825	75.68555	12.37181	74.64014			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			11.90334	74.59207	12.10591	73.40501			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.10202	75.62856	12.31304	74.42567			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.29467	72.48053	12.51458	71.26039			0.00	0	
ES42 On 02/02/2023 Bond Future			12.48119	73.63895	12.71024	72.39979			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			159.85824	159.85824	160.01814	160.01814			0.00	0	5,52
I2025 On 04/08/2022 Bond Future			160.45553	160.45553	160.61968	160.61968			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.81211	162.81211	162.97956	162.97956			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			163.73967	163.73967	163.91327	163.91327			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,65</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,65</b>
I2029	On	05/05/2022	Bond Future			118.15679	118.15679	118.37187	118.37187			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.79649	119.79649	120.01552	120.01552			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.32328	120.32328	120.54715	120.54715			0.00	0	
I2029	On	02/02/2023	Bond Future			122.23806	122.23806	122.46608	122.46608			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,55</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,55</b>
I2033	On	05/05/2022	Bond Future			112.79396	112.79396	113.21192	113.21192			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.35902	114.35902	114.78372	114.78372			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.72451	114.72451	115.15687	115.15687			0.00	0	
I2033	On	02/02/2023	Bond Future			116.55002	116.55002	116.98984	116.98984			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
I2038	On	05/05/2022	Bond Future			129.48281	129.48281	129.96064	129.96064			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.45605	129.45605	129.94235	129.94235			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.35766	131.35766	131.85182	131.85182			0.00	0	
I2038	On	02/02/2023	Bond Future			131.57735	131.57735	132.08309	132.08309			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			117.62519	117.62519	117.60663	117.60663			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			119.25748	119.25748	119.23966	119.23966			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.07287	119.07287	119.05675	119.05675			0.00	0	
I2046	On	02/02/2023	Bond Future			120.96850	120.96850	120.95287	120.95287			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			121.11021	121.11021	121.77397	121.77397			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			120.76518	120.76518	121.43973	121.43973			0.00	0	1,41
I2050	On	03/11/2022	Bond Future			122.53926	122.53926	123.22422	123.22422			0.00	0	
I2050	On	02/02/2023	Bond Future			122.41065	122.41065	123.10988	123.10988			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,05</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,05</b>
R186	On	05/05/2022	Bond Future			8.45793	111.69044	8.62229	111.04587		5.50	221,147,071.20	1,980	74,21
R186	On	04/08/2022	Bond Future			8.67539	107.92500	8.85166	107.27261		5.61	0.00	0	
R186	On	03/11/2022	Bond Future			8.87879	109.48673	9.06821	108.82556		5.49	0.00	0	
R186	On	02/02/2023	Bond Future			9.07789	105.91532	9.28237	105.24435		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>221,147,071.20</b>	<b>1,980</b>	<b>74,23</b>
R186	On	05/05/2022	Bond Future	6.73	Call			0.63000	0.00063	1,460	5.51	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			961.83000	0.96183	1,321,720	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			892.66000	0.89266	607,980	5.34	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			1,686.17000	1.68617	2,161,240	5.48	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			453.84000	0.45384	284,340	5.48	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			2,394.08000	2.39408	2,937,690	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			422.93000	0.42293	640,410	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,651.80000	1.65180	1,224,710	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			435.20000	0.43520	656,830	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,624.45000	1.62445	1,201,510	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			473.14000	0.47314	707,370	5.22	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			4,605.09000	4.60509	3,982,240	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			103.31000	0.10331	180,090	5.15	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			3,053.28000	3.05328	2,485,490	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			251.19000	0.25119	402,740	5.15	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,156.44000	2.15644	1,663,420	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			411.06000	0.41106	624,410	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			242.61000	0.24261	141,650	5.57	0.00	0	40
R186	On	05/05/2022	Bond Future	6.73	Put			7,724.33000	7.72433	7,080,590	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			10.16000	0.01016	20,570	5.40	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,419.19000	5.41919	4,785,030	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			23.30000	0.02330	45,020	5.31	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,679.57000	1.67957	1,248,350	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,543.63000	1.54363	1,133,290	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,790.72000	3.79072	4,327,780	5.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			436.24000	0.43624	320,910	5.90	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			31.35000	0.03135	49,840	5.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,302.37000	7.30237	6,668,470	5.18	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			305.45000	0.30545	429,760	5.00	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,657.71000	3.65771	3,129,630	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			425.45000	0.42545	586,250	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,090.42000	3.09042	2,598,830	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			433.00000	0.43300	595,990	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,059.94000	3.05994	2,570,540	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			417.81000	0.41781	576,410	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,120.82000	3.12082	2,627,030	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,767.66000	2.76766	2,348,470	4.82	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			917.87000	0.91787	1,155,440	4.81	0.00	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
R186	On	03/11/2022	Bond Future	8.53	Put		2,810.19000	2.81019	2,386,590	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		932.25000	0.93225	1,172,030	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,789.02000	2.78902	2,367,630	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		946.42000	0.94642	1,188,400	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		800.46000	0.80046	995,960	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,938.21000	3.93821	3,462,740	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		782.19000	0.78219	974,530	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,987.81000	3.98781	3,509,180	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		791.45000	0.79145	985,380	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,963.13000	3.96313	3,486,090	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>221,147,071.20</b>	<b>1,980</b>	<b>98,95</b>
R197	On	05/05/2022	Bond Future			329.92726	329.92726	329.62948	329.62948		0.00	0	75
R197	On	04/08/2022	Bond Future			326.08760	326.08760	325.79000	325.79000		0.00	0	
R197	On	03/11/2022	Bond Future			330.87814	330.87814	330.57807	330.57807		0.00	0	
R197	On	02/02/2023	Bond Future			327.50985	327.50985	327.21650	327.21650		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
R202	On	05/05/2022	Bond Future			248.78288	248.78288	248.97924	248.97924		0.00	0	6,37
R202	On	04/08/2022	Bond Future			247.76389	247.76389	247.96577	247.96577		0.00	0	9
R202	On	03/11/2022	Bond Future			251.40277	251.40277	251.60927	251.60927		0.00	0	
R202	On	02/02/2023	Bond Future			250.81686	250.81686	251.03300	251.03300		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,46</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>6,46</b>
R2023	On	05/05/2022	Bond Future			5.62759	103.13451	5.62999	103.13261	0.90	0.00	0	14,77
R2023	On	04/08/2022	Bond Future			5.73771	104.51515	5.73963	104.51410	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.49815	102.15160	5.49963	102.15114	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	6.29	Call		539.28000	0.53928	540,360	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		19.36000	0.01936	18,540	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		546.49000	0.54649	547,590	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		18.72000	0.01872	17,920	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		553.71000	0.55371	554,830	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		18.10000	0.01810	17,320	1.01	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		112.49000	0.11249	111,530	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		274.87000	0.27487	274,970	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		110.76000	0.11076	109,810	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		278.62000	0.27862	278,720	0.69	0.00	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
R2023	On	04/08/2022	Bond Future	6.05	Put			109.06000	0.10906	108,110	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			271.14000	0.27114	271,230	0.68	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			280.44000	0.28044	280,560	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			49.66000	0.04966	49,320	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			283.00000	0.28300	283,130	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			49.16000	0.04916	48,830	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			285.32000	0.28532	285,450	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			48.41000	0.04841	48,080	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			9.84721	92.33112	10.01436	91.50290		8.86	268,775,890.32	2,911	73,22
R2030	On	04/08/2022	Bond Future			10.05698	89.58370	10.23242	88.74493		8.83	0.00	0	25,27
R2030	On	03/11/2022	Bond Future			10.24460	90.88075	10.42842	90.03039		8.59	0.00	0	
R2030	On	02/02/2023	Bond Future			10.43151	88.30344	10.62463	87.44027		8.64	0.00	0	
<b>Total R2030 Future</b>												<b>268,775,890.32</b>	<b>2,911</b>	<b>98,44</b>
R2030	On	05/05/2022	Bond Future	10.21	Put			809.58000	0.80958	532,740	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			4,974.50000	4.97450	5,756,470	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			100.15000	0.10015	53,900	9.43	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			1,053.04000	1.05304	1,472,320	8.42	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			845.09000	0.84509	558,880	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,735.66000	1.73566	2,282,370	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			827.19000	0.82719	545,680	8.63	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			193.13000	0.19313	323,860	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			8,043.69000	8.04369	7,221,440	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,766.65000	1.76665	2,318,030	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			2,494.66000	2.49466	1,900,500	8.17	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			491.07000	0.49107	750,010	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			2,309.10000	2.30910	1,739,820	8.21	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			25.12000	0.02512	49,150	8.30	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			1,370.79000	1.37079	961,850	8.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,704.93000	1.70493	2,246,940	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			35.20000	0.03520	67,330	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,799.63000	5.79963	5,003,540	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			96.82000	0.09682	171,910	8.20	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			4,487.16000	4.48716	3,734,030	8.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,543.60000	3.54360	2,846,110	8.14	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			423.47000	0.42347	657,530	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.05000	0.00005	0,140	8.39	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,215.12000	12.21512	11,386,990	8.39	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 05/05/2022 Bond Future	8.14	Call			0.79000	0.00079	1,890	8.39		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,874.53000	9.87453	9,047,410	8.39		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			5.17000	0.00517	11,140	8.39		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			6,217.48000	6.21748	5,413,290	8.30		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			648.20000	0.64820	872,320	8.17		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			4,018.20000	4.01820	3,403,550	8.17		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			660.89000	0.66089	888,050	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,981.07000	3.98107	3,369,460	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			47.67000	0.04767	73,830	8.45		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.56	Put			3,944.14000	3.94414	3,335,580	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,114.66000	4.11466	4,761,450	9.22		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			786.76000	0.78676	594,780	9.22		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			261.50000	0.26150	371,780	8.28		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,869.92000	9.86992	9,057,310	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			6,115.25000	6.11525	5,386,760	8.28		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			673.75000	0.67375	903,960	8.18		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,692.55000	1.69255	2,059,510	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,266.19000	3.26619	2,782,790	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,712.65000	1.71265	2,082,260	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,239.28000	3.23928	2,758,530	8.20		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,672.86000	1.67286	2,037,170	8.19		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,293.54000	3.29354	2,807,490	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,515.63000	1.51563	1,836,360	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,346.89000	4.34689	3,804,450	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			603.29000	0.60329	767,210	7.94		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,232.45000	7.23245	6,533,200	7.94		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,054.36000	1.05436	1,302,840	7.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,475.61000	5.47561	4,860,920	7.99		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,230.29000	1.23029	1,507,720	8.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,992.58000	4.99258	4,406,840	8.00		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			354.77000	0.35477	462,730	7.92		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,908.48000	8.90848	8,153,270	7.92		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,377.91000	4.37791	3,833,260	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,532.52000	1.53252	1,855,540	8.03		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,317.54000	4.31754	3,777,390	8.03		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,425.74000	1.42574	1,733,270	8.01		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,535.04000	4.53504	3,979,400	8.01		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,500.39000	1.50039	1,818,910	8.02		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>29,40</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 R2030</b>										<b>268,775,890.32</b>	<b>2,911</b>	<b>127,86</b>
R2032 On 05/05/2022 Bond Future			10.22072	88.79645	10.39748	87.80884		10.14		28,503,660.45	321	141,02
R2032 On 04/08/2022 Bond Future			10.40988	90.00703	10.59424	89.00678		9.63		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.58892	87.15804	10.78122	86.14386		9.84		0.00	0	
R2032 On 02/02/2023 Bond Future			10.76315	88.52857	10.96392	87.49897		9.45		0.00	0	
<b>Total R2032 Future</b>										<b>28,503,660.45</b>	<b>321</b>	<b>143,16</b>
R2032 On 05/05/2022 Bond Future	9.58	Call			91.71000	0.09171	179,100	8.87		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			4,787.14000	4.78714	3,886,920	8.87		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			773.34000	0.77334	1,175,770	9.35		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			3,506.46000	3.50646	4,342,980	10.41		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			313.70000	0.31370	178,090	10.48		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			1,629.96000	1.62996	1,119,170	9.51		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			3,773.34000	3.77334	4,628,240	10.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			306.09000	0.30609	173,380	10.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,414.32000	4.41432	5,304,510	10.73		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			216.34000	0.21634	118,920	10.73		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,990.58000	1.99058	1,405,400	9.35		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,031.22000	1.03122	1,508,040	9.51		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.98	Put			355.03000	0.35503	203,940	10.41		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			3,683.55000	3.68355	4,532,620	10.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			321.39000	0.32139	182,850	10.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			3,728.43000	3.72843	4,580,430	10.48		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,302.36000	5.30236	4,492,800	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,090.53000	1.09053	1,464,550	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,248.42000	3.24842	2,622,190	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,111.49000	1.11149	1,489,900	8.72		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			6,995.03000	6.99503	7,884,640	10.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,213.76000	3.21376	2,591,920	8.72		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			70.05000	0.07005	113,990	8.67		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,438.80000	9.43880	8,482,490	8.67		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			381.09000	0.38109	270,450	10.79		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			419.06000	0.41906	609,750	8.50		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.22	Call			1,132.47000	1.13247	1,515,260	8.74		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,179.17000	3.17917	2,561,710	8.74		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			5,748.36000	5.74836	6,593,300	10.35		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			553.67000	0.55367	398,360	10.35		0.00	0	80
R2032 On 03/11/2022 Bond Future	10.16	Call			1,189.67000	1.18967	1,529,970	8.89		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			341.37000	0.34137	474,240	8.85		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.66	Put			2,927.60000	2.92760	2,422,150	9.32		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.67	Call		2,316.85000	2.31685	2,828,870	9.34	0.00	0	73
R2032	On	03/11/2022	Bond Future	10.67	Put		2,901.48000	2.90148	2,399,320	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		1,112.06000	1.11206	1,436,590	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		4,722.52000	4.72252	4,032,870	8.88	0.00	0	43
R2032	On	03/11/2022	Bond Future	9.92	Put		5,519.52000	5.51952	4,772,810	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		4,524.29000	4.52429	3,850,410	8.89	0.00	0	13
R2032	On	03/11/2022	Bond Future	10.49	Call		1,862.12000	1.86212	2,313,840	9.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,404.24000	3.40424	2,841,780	9.14	0.00	0	43
R2032	On	03/11/2022	Bond Future	9.31	Call		311.64000	0.31164	435,210	8.84	0.00	0	13
R2032	On	03/11/2022	Bond Future	9.31	Put		8,493.78000	8.49378	7,603,170	8.84	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		589.86000	0.58986	455,170	11.04	0.00	0	73
R2032	On	03/11/2022	Bond Future	10.56	Call		2,032.79000	2.03279	2,508,220	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		3,200.88000	3.20088	2,662,130	9.22	0.00	0	13
R2032	On	03/11/2022	Bond Future	10.66	Call		2,290.15000	2.29015	2,798,880	9.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Put		8,228.84000	8.22884	7,347,530	8.85	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call		850.43000	0.85043	1,117,900	8.87	0.00	0	73
R2032	On	03/11/2022	Bond Future	12.30	Call		8,066.62000	8.06662	8,946,110	11.04	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		5,514.41000	5.51441	4,812,310	8.64	0.00	0	43
R2032	On	02/02/2023	Bond Future	10.38	Call		1,652.41000	1.65241	2,040,670	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put		9,405.75000	9.40575	8,514,120	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		961.87000	0.96187	1,227,320	8.60	0.00	0	73
R2032	On	02/02/2023	Bond Future	10.50	Put		4,280.10000	4.28010	3,672,960	8.70	0.00	0	43
R2032	On	02/02/2023	Bond Future	10.67	Call		2,259.02000	2.25902	2,731,420	8.84	0.00	0	73
R2032	On	02/02/2023	Bond Future	10.67	Put		3,771.96000	3.77196	3,214,760	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		1,290.30000	1.29030	1,617,800	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		1,875.73000	1.87573	2,298,190	8.70	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put		6,500.76000	6.50076	5,736,610	8.60	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		4,693.38000	4.69338	4,052,040	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		1,670.37000	1.67037	2,061,470	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		4,658.06000	4.65806	4,019,560	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		408.25000	0.40825	546,220	8.52	0.00	0	43
R2032	On	02/02/2023	Bond Future	12.75	Call		9,175.05000	9.17505	10,064,210	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		702.71000	0.70271	562,270	10.72	0.00	0	73
R2032	On	02/02/2023	Bond Future	10.40	Call		1,688.46000	1.68846	2,082,390	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		4,622.91000	4.62291	3,987,240	8.68	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,43</b>
<b>Total For R2032</b>											<b>28,503,660.45</b>	<b>321</b>	<b>157,63</b>
R2035	On	05/05/2022	Bond Future			10.55594	90.02600	10.75276	88.78813	11.34	0.00	0	73,93
R2035	On	04/08/2022	Bond Future			10.74157	91.21282	10.94655	89.95861	10.74	12,769,794.80	140	49,83

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			10.90798	88.06839	11.12103	86.79671		11.02		0.00	0	
R2035 On 02/02/2023 Bond Future			11.06983	89.49118	11.29153	88.20024		10.55		0.00	0	
<b>Total R2035 Future</b>										<b>12,769,794.80</b>	<b>140</b>	<b>123,84</b>
R2035 On 05/05/2022 Bond Future	10.72	Call			1,357.94000	1.35794	2,029,610	10.50		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			1,562.26000	1.56226	996,060	10.50		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			1,694.91000	1.69491	2,446,900	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,512.65000	5.51265	6,662,590	11.95		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			173.74000	0.17374	85,810	11.95		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			10,707.38000	10.70738	11,938,340	13.59		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,277.70000	1.27770	791,820	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,407.97000	5.40797	6,553,690	11.91		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			11.68000	0.01168	4,770	13.59		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			182.86000	0.18286	90,710	11.91		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,460.26000	5.46026	6,608,120	11.93		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			178.22000	0.17822	88,210	11.93		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,353.04000	3.35304	2,625,200	9.94		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,683.10000	1.68310	2,252,930	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			3,070.81000	3.07081	2,386,430	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,711.14000	1.71114	2,286,360	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			9,350.56000	9.35056	8,182,050	9.50		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			271.63000	0.27163	431,840	9.42		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			7,361.90000	7.36190	6,267,900	9.42		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,198.07000	1.19807	1,664,060	9.77		0.00	0	40
R2035 On 04/08/2022 Bond Future	12.18	Put			496.24000	0.49624	343,730	12.13		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,467.68000	1.46768	1,994,050	9.94		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,991.62000	2.99162	3,768,050	10.61		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,890.85000	1.89085	1,413,070	10.61		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			7,523.83000	7.52383	8,625,530	12.13		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,774.30000	3.77430	2,986,080	9.77		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,036.92000	3.03692	2,357,930	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			126.47000	0.12647	212,170	9.50		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.74	Call			1,739.42000	1.73942	2,320,010	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,003.34000	3.00334	2,329,720	10.10		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			2,580.11000	2.58011	3,221,420	10.52		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,359.04000	3.35904	2,728,670	10.52		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			2,759.94000	2.75994	3,425,690	10.58		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			3,180.94000	3.18094	2,575,010	10.58		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,008.19000	3.00819	3,705,880	10.67		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			455.19000	0.45519	650,890	9.81		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 03/11/2022 Bond Future	9.82	Put			8,658.75000	8.65875	7,582,770	9.81		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			998.54000	0.99854	1,351,460	9.87		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			6,050.75000	6.05075	5,131,990	9.87		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,478.23000	1.47823	1,940,020	9.98		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			673.52000	0.67352	508,230	12.59		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Put			2,928.06000	2.92806	2,358,010	10.68		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,071.96000	3.07196	3,777,510	10.69		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,901.10000	2.90110	2,334,970	10.69		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			9,211.69000	9.21169	10,318,080	12.59		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,823.25000	4.82325	4,013,360	9.98		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Put			2,955.24000	2.95524	2,381,250	10.67		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,039.99000	3.03999	3,741,620	10.68		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			731.27000	0.73127	571,900	12.26		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			2,203.81000	2.20381	2,752,050	9.80		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,742.55000	4.74255	3,999,850	9.80		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,228.58000	2.22858	2,780,540	9.81		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,707.27000	4.70727	3,968,290	9.81		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,253.82000	2.25382	2,809,510	9.82		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,672.52000	4.67252	3,937,270	9.82		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			568.52000	0.56852	777,900	9.47		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			9,752.33000	9.75233	8,670,770	9.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,139.73000	1.13973	1,490,930	9.59		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			7,136.90000	7.13690	6,197,160	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,757.61000	1.75761	2,232,340	9.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,700.87000	2.70087	3,319,130	9.98		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			4,108.65000	4.10865	3,435,970	9.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,728.40000	2.72840	3,350,290	9.99		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,077.23000	4.07723	3,408,180	9.99		0.00	0	50
R2035 On 02/02/2023 Bond Future	13.22	Call			10,869.68000	10.86968	12,001,250	12.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,509.75000	5.50975	4,693,540	9.68		0.00	0	50
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,95</b>
<b>Total For R2035</b>										<b>12,769,794.80</b>	<b>140</b>	<b>134,83</b>
R2037 On 05/05/2022 Bond Future			10.73289	85.95453	10.92956	84.70539		12.00		0.00	0	85,00
R2037 On 04/08/2022 Bond Future			10.91214	82.86987	11.11671	81.60439		12.00		0.00	0	52,40
R2037 On 03/11/2022 Bond Future			11.07118	84.07014	11.28345	82.78688		11.71		0.00	0	
R2037 On 02/02/2023 Bond Future			11.22852	81.13600	11.44913	79.83309		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	Call			5,522.94000	5.52294	6,673,940	13.00		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			200.57000	0.20057	102,430	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	Op Interest
R2037	On	05/05/2022	Bond Future	11.83	Call		5,574.99000	5.57499	6,728,130	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		195.80000	0.19580	99,800	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,627.15000	5.62715	6,782,360	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		191.20000	0.19120	97,270	13.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		342.39000	0.34239	534,570	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,928.12000	6.92812	5,854,820	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,678.52000	1.67852	2,254,330	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		3,082.70000	3.08270	2,393,030	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,706.79000	1.70679	2,288,100	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,048.28000	3.04828	2,364,110	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,121.80000	2.12180	1,599,020	11.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,451.31000	3.45131	4,291,120	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,627.33000	1.62733	1,201,660	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		5,675.97000	5.67597	6,703,710	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		807.71000	0.80771	569,970	12.64	0.00	0	1,0%
R2037	On	04/08/2022	Bond Future	10.91	Call		1,735.31000	1.73531	2,322,100	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,014.18000	3.01418	2,335,490	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		2,689.40000	2.68940	3,432,100	11.64	0.00	0	1,0%
R2037	On	03/11/2022	Bond Future	11.30	Call		3,044.23000	3.04423	3,752,740	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,945.42000	2.94542	2,370,670	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,076.29000	3.07629	3,788,790	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,917.87000	2.91787	2,347,110	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,108.77000	3.10877	3,825,250	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,890.81000	2.89081	2,324,030	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,677.10000	4.67710	3,941,430	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,245.68000	2.24568	2,805,320	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,747.99000	4.74799	4,004,720	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,271.16000	2.27116	2,834,610	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,712.43000	4.71243	3,972,970	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,296.80000	2.29680	2,864,040	10.93	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			10.83416	88.11090	11.03075	86.76581	12.58	0.00	0	62,04
R2040	On	04/08/2022	Bond Future			11.00752	84.80522	11.21196	83.44256	12.59	11,872,730.80	140	42,3%
R2040	On	03/11/2022	Bond Future			11.16106	86.03369	11.37313	84.65179	12.28	0.00	0	
R2040	On	02/02/2023	Bond Future			11.31286	82.88024	11.53317	81.47714	12.45	0.00	0	
<b>Total R2040 Future</b>											<b>11,872,730.80</b>	<b>140</b>	<b>104,4%</b>
R2040	On	05/05/2022	Bond Future	9.82	Call		19.04000	0.01904	46,990	11.22	0.00	0	1,2%
R2040	On	05/05/2022	Bond Future	9.82	Put		8,863.95000	8.86395	7,546,810	11.22	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 05/05/2022 Bond Future	11.91	Put			203.52000	0.20352	101,610	13.28		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			5,886.02000	5.88602	7,131,490	13.30		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			198.52000	0.19852	98,900	13.30		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			12,030.76000	12.03076	13,369,900	15.29		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			422.91000	0.42291	762,260	10.98		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			3,628.90000	3.62890	2,623,160	10.98		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,775.00000	5.77500	7,015,830	13.26		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			9.98000	0.00998	4,030	15.29		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			208.64000	0.20864	104,380	13.26		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			5,830.49000	5.83049	7,073,670	13.28		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			106.04000	0.10604	180,790	11.21		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			11,065.07000	11.06507	9,777,160	11.21		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,011.64000	1.01164	1,455,270	10.92		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			4,490.73000	4.49073	3,571,700	10.92		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,875.56000	1.87556	2,521,250	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,050.90000	3.05090	2,339,960	11.46		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,939.04000	1.93904	2,596,770	11.48		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			3,015.69000	3.01569	2,310,760	11.48		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,991.41000	6.99141	8,156,130	13.33		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,086.68000	3.08668	2,369,710	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			636.97000	0.63697	439,030	13.33		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			1,907.06000	1.90706	2,558,780	11.46		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,295.78000	3.29578	4,060,000	11.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,187.39000	3.18739	2,569,710	11.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			3,330.32000	3.33032	4,098,820	11.91		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,157.79000	3.15779	2,544,390	11.91		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,365.04000	3.36504	4,137,790	11.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,128.44000	3.12844	2,519,290	11.92		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,110.72000	5.11072	4,314,550	11.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,393.66000	2.39366	2,992,420	11.54		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,188.66000	5.18866	4,384,320	11.54		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,420.77000	2.42077	3,023,620	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,149.56000	5.14956	4,349,310	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,448.05000	2.44805	3,054,980	11.56		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>11,872,730.80</b>	<b>140</b>	<b>109,41</b>
R2044 On 05/05/2022 Bond Future			10.86350	84.86289	11.07021	83.42168		13.21		3,394,515.60	40	64,20
R2044 On 04/08/2022 Bond Future			11.02767	81.63814	11.24258	80.17798		13.23		0.00	0	22,20
R2044 On 03/11/2022 Bond Future			11.17274	82.82075	11.39557	81.34000		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 Interr
R2044 On 02/02/2023 Bond Future			11.31585	79.74200	11.54722	78.23846		13.09		0.00	0	
<b>Total R2044 Future</b>										<b>3,394,515.60</b>	<b>40</b>	<b>86,50</b>
R2044 On 05/05/2022 Bond Future	11.91	Call			5,673.82000	5.67382	6,996,790	13.95		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			230.07000	0.23007	111,830	13.95		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,729.32000	5.72932	7,054,920	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			224.49000	0.22449	108,880	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,784.85000	5.78485	7,113,030	14.00		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			219.03000	0.21903	106,000	14.00		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,993.78000	2.99378	2,255,790	12.16		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			1,964.43000	1.96443	2,673,730	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,064.98000	3.06498	2,314,120	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,997.17000	1.99717	2,712,920	12.14		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,029.30000	3.02930	2,284,890	12.14		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,029.97000	2.02997	2,752,140	12.16		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,292.15000	3.29215	4,110,090	12.52		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,263.17000	3.26317	2,600,360	12.52		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,327.10000	3.32710	4,149,660	12.53		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,232.77000	3.23277	2,574,580	12.53		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,257.62000	3.25762	4,070,920	12.50		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,294.08000	3.29408	2,626,630	12.50		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,164.11000	5.16411	4,316,840	12.19		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,513.51000	2.51351	3,174,210	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			5,124.65000	5.12465	4,281,810	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,541.81000	2.54181	3,206,930	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,085.44000	5.08544	4,247,020	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,485.37000	2.48537	3,141,640	12.19		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>3,394,515.60</b>	<b>40</b>	<b>86,50</b>
R2048 On 05/05/2022 Bond Future			10.78267	84.06371	10.99434	82.53623		13.63		0.00	0	191,06
R2048 On 04/08/2022 Bond Future			10.93861	85.17134	11.15867	83.62365		12.93		0.00	0	6,36
R2048 On 03/11/2022 Bond Future			11.07738	82.00187	11.30559	80.43241		13.33		0.00	0	
R2048 On 02/02/2023 Bond Future			11.21141	83.32752	11.44826	81.73388		12.77		0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>197,46</b>
R2048 On 05/05/2022 Bond Future	11.79	Call			5,566.96000	5.56696	6,964,300	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			245.73000	0.24573	115,590	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,623.80000	5.62380	7,024,090	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			239.66000	0.23966	112,470	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,680.64000	5.68064	7,083,840	14.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			233.67000	0.23367	109,390	14.18		0.00	0	

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	Put			11.42314000	11.42314	9,960,800	11.45		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			391.67000	0.39167	639,950	11.29		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.40	Call			612.32000	0.61232	961,970	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			6,176.55000	6.17655	4,978,510	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,263.37000	3.26337	2,459,050	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,044.11000	2.04411	2,794,260	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,225.71000	3.22571	2,428,170	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			105.28000	0.10528	190,630	11.45		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,077.52000	2.07752	2,834,420	12.18		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,188.21000	3.18821	2,397,420	12.18		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Call			1,754.26000	1.75426	2,442,590	11.98		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Put			3,578.90000	3.57890	2,719,540	11.98		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,010.76000	2.01076	2,754,130	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Put			7,535.25000	7.53525	6,235,840	11.29		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,333.55000	3.33355	2,629,710	12.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,331.25000	3.33125	4,201,890	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,301.45000	3.30145	2,602,630	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,367.18000	3.36718	4,242,800	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,269.88000	3.26988	2,576,040	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,295.75000	3.29575	4,161,370	12.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,138.27000	5.13827	4,250,980	11.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,595.39000	2.59539	3,306,560	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,097.94000	5.09794	4,215,470	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,536.71000	2.53671	3,238,260	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,179.18000	5.17918	4,287,090	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,565.82000	2.56582	3,272,170	11.81		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,40</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>200,86</b>
R209 On 05/05/2022 Bond Future			10.52155	69.84166	10.71770	68.75968		12.69		0.00	0	20,79
R209 On 04/08/2022 Bond Future			10.67990	70.79382	10.88313	69.69772		12.06		0.00	0	1,59
R209 On 03/11/2022 Bond Future			10.82838	68.67319	11.03888	67.56167		12.35		0.00	0	2,79
R209 On 02/02/2023 Bond Future			10.97145	69.75288	11.18957	68.62429		11.86		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>25,05</b>
R209 On 05/05/2022 Bond Future	11.45	Put			248.14000	0.24814	130,410	13.48		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Call			6,578.85000	6.57885	7,627,070	14.70		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Put			64.19000	0.06419	30,430	14.70		0.00	0	12,09
R209 On 05/05/2022 Bond Future	10.75	Call			1,412.68000	1.41268	2,044,400	12.33		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Call			3,994.42000	3.99442	4,953,410	13.43		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Put			260.56000	0.26056	137,570	13.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2022	Bond Future	11.44	Call		4.03849000	4.03849	5,000,130	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		254.31000	0.25431	133,970	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,970.39000	2.97039	2,161,680	11.38	0.00	0	11,00
R209	On	05/05/2022	Bond Future	11.45	Call		4,082.59000	4.08259	5,046,840	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	9.50	Call		13.74000	0.01374	34,660	11.23	0.00	0	2,90
R209	On	05/05/2022	Bond Future	9.50	Put		7,138.63000	7.13863	6,077,570	11.23	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		44.92000	0.04492	102,110	11.10	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,625.02000	5.62502	4,600,230	11.10	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		350.21000	0.35021	623,480	11.38	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,236.80000	1.23680	786,540	12.33	0.00	0	1,00
R209	On	04/08/2022	Bond Future	10.58	Put		2,902.97000	2.90297	2,267,570	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,281.72000	1.28172	1,747,300	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,870.67000	2.87067	2,240,150	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,236.47000	1.23647	1,692,280	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,935.73000	2.93573	2,295,440	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,258.90000	1.25890	1,719,600	11.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,674.10000	2.67410	2,158,010	11.80	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		2,497.96000	2.49796	3,096,970	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,648.94000	2.64894	2,136,430	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,525.34000	2.52534	3,127,900	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,623.99000	2.62399	2,115,030	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		244.09000	0.24409	361,010	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,999.44000	8.99944	8,004,840	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		607.59000	0.60759	845,400	11.01	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		6,352.67000	6.35267	5,478,960	11.01	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,277.93000	1.27793	1,683,670	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,175.65000	4.17565	3,469,870	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		146.06000	0.14606	222,840	10.95	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.03	Call		2,552.86000	2.55286	3,158,970	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,599.23000	2.59923	2,093,820	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,977.85000	3.97785	4,736,010	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,630.63000	1.63063	1,277,270	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,470.73000	2.47073	3,066,160	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put		10,470.92000	10.47092	9,436,180	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,146.20000	4.14620	3,506,160	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,026.99000	2.02699	2,518,800	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,114.93000	4.11493	3,478,150	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,049.27000	2.04927	2,544,330	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,083.85000	4.08385	3,450,320	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,004.83000	2.00483	2,493,380	11.19	0.00	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
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>53,60</b>	
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>78,65</b>	
R210	On	05/05/2022	Bond Future			219.21103	219.21103	219.42784	219.42784				0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.25314	222.25314	222.47494	222.47494				0.00	0	20
R210	On	03/11/2022	Bond Future			222.58177	222.58177	222.81016	222.81016				0.00	0	
R210	On	02/02/2023	Bond Future			226.12446	226.12446	226.35771	226.35771				0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,30</b>	
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,30</b>	
R213	On	05/05/2022	Bond Future			10.08359	83.60768	10.25526	82.74323		9.91		0.00	0	25,10
R213	On	04/08/2022	Bond Future			10.28102	84.71133	10.46038	83.83559		9.40		0.00	0	
R213	On	03/11/2022	Bond Future			10.45897	82.41767	10.64611	81.52988		9.55		0.00	0	
R213	On	02/02/2023	Bond Future			10.63242	83.74716	10.82800	82.84612		9.20		0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,10</b>	
R213	On	05/05/2022	Bond Future	10.63	Call			2,412.73000	2.41273	3,066,300	10.04		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			565.97000	0.56597	355,090	10.04		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,448.41000	2.44841	3,105,900	10.05		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			553.11000	0.55311	346,150	10.05		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,484.29000	2.48429	3,145,660	10.06		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			540.50000	0.54050	337,420	10.06		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,602.71000	3.60271	2,996,240	8.60		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			790.38000	0.79038	1,063,130	8.61		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,567.27000	3.56727	2,964,280	8.61		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			759.98000	0.75998	1,025,750	8.59		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,638.22000	3.63822	3,028,250	8.59		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			775.17000	0.77517	1,044,440	8.60		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,297.16000	4.29716	3,699,410	8.76		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,439.01000	1.43901	1,788,400	8.92		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,624.92000	3.62492	3,086,520	8.92		0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call			1,800.94000	1.80094	2,201,770	9.07		0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Put			7,870.75000	7.87075	7,093,210	8.78		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			336.58000	0.33658	456,200	8.78		0.00	0	40
R213	On	03/11/2022	Bond Future	9.19	Put			7,587.05000	7.58705	6,818,880	8.78		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			897.95000	0.89795	1,151,990	8.76		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,035.80000	3.03580	2,557,350	9.10		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			1,079.27000	1.07927	1,369,310	8.76		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,844.03000	1.84403	2,250,530	9.09		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,062.19000	3.06219	2,580,900	9.09		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,865.65000	1.86565	2,274,990	9.10		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,812.99000	4.81299	4,179,240	8.76		0.00	0	40

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	10.37	Put		3,115.22000	3.11522	2,628,260	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		304.01000	0.30401	414,260	8.78	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		1,822.29000	1.82229	2,225,950	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,088.49000	3.08849	2,604,360	9.08	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,756.33000	1.75633	2,124,950	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,981.50000	3.98150	3,449,080	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		404.37000	0.40437	530,380	8.36	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put		5,069.45000	5.06945	4,456,070	8.47	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,506.76000	1.50676	1,840,990	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,398.58000	4.39858	3,831,770	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,366.72000	4.36672	3,802,300	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,538.55000	1.53855	1,877,550	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,334.71000	4.33471	3,772,670	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put		3,760.46000	3.76046	3,247,860	8.63	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,918.08000	6.91808	7,646,810	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		946.20000	0.94620	773,890	10.08	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		1,522.75000	1.52275	1,859,370	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Put		8,521.69000	8.52169	7,746,660	8.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,213.29000	1.21329	1,500,950	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,913.17000	1.91317	2,301,610	8.63	0.00	0	93
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,32</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>30,51</b>
R214	On	05/05/2022	Bond Future			10.80399	66.90296	11.00516	65.75544	13.73	0.00	0	15,47
R214	On	04/08/2022	Bond Future			10.96185	67.78441	11.17048	66.62176	13.04	0.00	0	1,33
R214	On	03/11/2022	Bond Future			11.10255	65.49626	11.31845	64.31726	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			11.23839	66.55491	11.46198	65.35782	12.89	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>16,81</b>
R214	On	05/05/2022	Bond Future	11.73	Call		4,124.36000	4.12436	5,152,580	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		240.49000	0.24049	121,190	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,169.07000	4.16907	5,200,060	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		234.23000	0.23423	117,700	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,213.86000	4.21386	5,247,570	14.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		228.12000	0.22812	114,310	14.13	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,593.29000	1.59329	2,143,090	12.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,653.49000	2.65349	2,040,640	12.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,619.53000	1.61953	2,174,370	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,623.38000	2.62338	2,015,570	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,567.28000	1.56728	2,112,030	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,683.89000	2.68389	2,065,990	12.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.34	Put			2,619.76000	2.61976	2,097,980	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,764.63000	2.76463	3,425,530	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,595.17000	2.59517	2,077,070	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,793.61000	2.79361	3,458,180	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,570.58000	2.57058	2,056,150	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,735.59000	2.73559	3,392,810	12.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,054.71000	2.05471	2,579,600	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,177.05000	4.17705	3,504,850	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,077.84000	2.07784	2,606,270	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,144.66000	4.14466	3,476,000	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,101.35000	2.10135	2,633,320	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,112.71000	4.11271	3,447,590	11.94	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>16,8'</b>
<b>Total for Bond</b>												<b>546,463,663.17</b>	<b>5,532</b>	<b>1,265,45</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	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 R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 05/05/2022 GOVI			820.04900	820.04900	810.12900	810.12900			0.00	0	98
GOVI On 04/08/2022 GOVI			831.10800	831.10800	821.06100	821.06100			0.00	0	
GOVI On 03/11/2022 GOVI			843.23000	843.23000	833.04100	833.04100			0.00	0	
GOVI On 02/02/2023 GOVI			856.44500	856.44500	846.10000	846.10000			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 05/05/2022 GOVI	788.23	Call			218,990.00000	21.89900	318,190,000		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	788.24	Call			218,890.00000	21.88900	318,090,000		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	788.25	Call			218,790.00000	21.87900	317,990,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			18,010.00000	1.80100	118,480,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			17,910.00000	1.79100	118,380,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			17,810.00000	1.78100	118,280,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			126,310.00000	12.63100	228,200,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			126,210.00000	12.62100	228,100,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			126,110.00000	12.61100	228,000,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			47,400.00000	4.74000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	56,250,000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI On 02/02/2023 GOVI	850.82	Put			47,200.00000	4.72000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	56,150,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			47,300.00000	4.73000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	56,050,000		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			811.13400	811.13400	806.47300	806.47300			0.00	0	
AL37 On 04/08/2022 Index Future			822.07300	822.07300	817.35600	817.35600			0.00	0	
AL37 On 03/11/2022 Index Future			834.06300	834.06300	829.28200	829.28200			0.00	0	
AL37 On 02/02/2023 Index Future			847.13400	847.13400	842.28200	842.28200			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			932.30700	932.30700	923.02400	923.02400			0.00	0	
AL7T On 04/08/2022 Index Future			944.88000	944.88000	935.48000	935.48000			0.00	0	
AL7T On 03/11/2022 Index Future			958.66100	958.66100	949.12900	949.12900			0.00	0	
AL7T On 02/02/2023 Index Future			973.68500	973.68500	964.00900	964.00900			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			831.49200	831.49200	821.46900	821.46900			0.00	0	12
ALBI On 04/08/2022 Index Future			842.70500	842.70500	832.55400	832.55400			0.00	0	9
ALBI On 03/11/2022 Index Future			854.99600	854.99600	844.70100	844.70100			0.00	0	
ALBI On 02/02/2023 Index Future			868.39500	868.39500	857.94400	857.94400			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			315.34000	315.34000	315.88600	315.88600			0.00	0	45
IGOV On 04/08/2022 Index Future			319.67000	319.67000	320.22600	320.22600			0.00	0	
IGOV On 03/11/2022 Index Future			324.40800	324.40800	324.97500	324.97500			0.00	0	
IGOV On 02/02/2023 Index Future			329.56700	329.56700	330.14500	330.14500			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			4.27500	95.72500	4.26500	95.73500			0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.65500	95.34500	4.66500	95.33500			0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.72000	95.28000	4.71500	95.28500			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.16500	94.83500	5.18500	94.81500			0.00	0	7
JIBAR f On 20/07/2022 Jibar Future			5.24000	94.76000	5.29000	94.71000			0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.65000	94.35000	5.70000	94.30000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
JIBAR F On 21/09/2022		Jibar Future	5.72000	94.28000	5.75000	94.25000				0.00	0	
JIBAR F On 21/12/2022		Jibar Future	6.36500	93.63500	6.40500	93.59500				0.00	0	
JIBAR F On 15/03/2023		Jibar Future	6.58000	93.42000	6.69500	93.30500				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	6.80000	93.20000	6.93000	93.07000				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	6.89500	93.10500	7.05500	92.94500				0.00	0	
JIBAR F On 20/12/2023		Jibar Future	7.00500	92.99500	7.19500	92.80500				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>546,463,663.17</b>	<b>5,532</b>	<b>1,267,41</b>
ABCPI3 On 07/12/2023		Spot Bond	2.28800	321.54571	2.28800	321.46699				0.00	0	141,500,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>141,500,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>141,500,00</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	100.01446				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	101.50388				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	101.98723	9.65000	101.96082				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	11.36000	90.50694	11.36000	90.47947				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	100.23997				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	99.96816				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	100.52759				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>	
ABFN11 On 11/11/2022		Spot Bond			0.00000	100.98794				0.00	0	960,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,00</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>960,000,00</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.18592				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	100.43247				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	101.95748				0.00	0	200,000,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.30669				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	102.34914				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	104.29027				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	100.70843				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	100.83554				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	101.72975				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	100.84830				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	101.51088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.98055				0.00	1,120,000,000	560,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>560,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>560,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.42251				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	101.81917				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	100.65998				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	100.19509				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	100.19135				0.00	0	660,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.28786				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	99.60060				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	100.80325				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	100.82611				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	100.84248				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.86817				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.40289				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.27009				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.22612				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>
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.01177				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.14477				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.94470				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.41446				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.42855				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.44035				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	102.09893				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	101.71003				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	100.30874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ABJ03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>									<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.93703			0.00	0	
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.79000	6.79000	6.79000	147.46810			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	32.40588	100.00000	32.32865			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			2.54000	2.54000	2.54000	157.49786			0.00	0	1,000,00
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
ABN62 On 31/03/2028 Spot Bond			3.46000	3.46000	3.46000	211.52197		276,800,000,000.00		80,000,000	40,000,00
<b>Total ABN62 SPOT</b>								<b>276,800,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For ABN62</b>								<b>276,800,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
ABN63 On 07/12/2033 Spot Bond			4.36500	4.36500	4.36500	235.78230			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			7.11000	7.11000	7.11000	100.89433			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			8.44500	8.44500	8.44500	110.32840			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			5.55000	103.90535	5.55000	103.88969			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			5.64000	105.97270	5.64000	105.95641			0.00	0	595,100,00
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>595,100,00</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>595,100,00</b>
ABS16 On 11/11/2025 Spot Bond			8.13500	110.59032	8.13500	110.56596		162,700,000,000.00		20,000,000	20,000,00
<b>Total ABS16 SPOT</b>								<b>162,700,000,000.00</b>		<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For ABS16</b>								<b>162,700,000,000.00</b>		<b>20,000,000</b>	<b>20,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.71000	112.10200	8.71000	112.07561				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.08000	105.13960	6.08000	110.03326				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			8.22500	102.23865	8.22500	102.21626			575,750,000,000.00		70,000,000	70,000,00
<b>Total ABS7 SPOT</b>									<b>575,750,000,000.00</b>		<b>70,000,000</b>	<b>70,000,00</b>
<b>Total For ABS7</b>									<b>575,750,000,000.00</b>		<b>70,000,000</b>	<b>70,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.29610	100.00000	11.27124				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.62800	325.03663	1.62800	324.96289				0.00	0	140,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
ABX01 On 10/07/2024 Spot Bond			11.32000	11.32000	11.32000	101.12045				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	99.87446				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	99.87825				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	99.72287				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	99.87891				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	99.87891				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	99.87574				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</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 ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.87574				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.49317				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	169.39654				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	99.88497				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	100.90853				0.00	0	2,000,000,00
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.44456				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	100.67284				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	101.38604				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	102.30802				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	102.23676				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.36415				0.00	0	1,400,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>1,400,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.00616				0.00	0	3,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>3,400,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	102.96435				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	104.41462				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	100.80193				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	100.83230				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			8.74500	97.59631	8.74500	97.57324				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	100.87805				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.03048				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	101.22080				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	100.69505				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	100.34890				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			6.80000	104.74157	6.80000	104.72223				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.32800				0.00	0	851,001,80
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>851,001,80</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>851,001,80</b>
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.36680				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	100.39066				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	100.82116				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	100.44148				0.00	0	4,710,000,00
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,710,000,00</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>4,710,000,00</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.79191				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	100.36671				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	100.39054				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	100.55690				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	100.49265				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	100.34285				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	100.37862				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.36968				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.40245				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	100.39113				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	100.60426				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	100.57466				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			7.80000	108.47329	7.80000	108.45049				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			8.23800	104.71420	8.23800	104.69085				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05: On 29/05/2030 Spot Bond			12.20500	91.68866	12.20500	91.65866				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			5.49000	190.50322	5.49000	190.44012			5,303,961,468,000.00	966,113,200	483,056,600	
<b>Total AIRL01 SPOT</b>									<b>5,303,961,468,000.00</b>	<b>966,113,200</b>	<b>483,056,600</b>	
<b>Total For AIRL01</b>									<b>5,303,961,468,000.00</b>	<b>966,113,200</b>	<b>483,056,600</b>	
APF06: On 24/08/2022 Spot Bond					0.00000	100.28551				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	99.83507				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	100.78675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.06287				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	99.85851				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	100.36781				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	100.72302				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			4.71500	250.79076	4.71500	250.71292				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			5.21500	217.99473	5.21500	217.92417				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			4.33000	201.81002	4.33000	201.74949				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	99.86603				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	101.25336				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			4.70000	116.57158	4.70000	116.53538				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	99.89461				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	99.89307				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.88068				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	104.24720				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	100.21164				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	99.86642				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	99.89019				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	100.46158				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	100.37555				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	100.36561				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	100.01627				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	99.83716				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	99.88610				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.01668				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	111.83125				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			4.84500	4.84500	4.84500	102.04808				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.89195				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.87701				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.57665				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.27303				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			4.81000	114.97337	4.81000	114.93731				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.88417				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.89455				0.00	169,600,000	49,400,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>169,600,000</b>	<b>49,400,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>169,600,000</b>	<b>49,400,000</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	99.87575				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.88889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.88889				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>	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.25067				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>	
ASN365 On 20/06/2024 Spot Bond					0.00000	99.86722				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>	
ASN369 On 20/12/2024 Spot Bond					0.00000	99.89093				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>	
ASN373 On 20/12/2024 Spot Bond					0.00000	99.88696				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>	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.86544				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>	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.00002				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>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.00002				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>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.20921				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>	
ASN386 On 20/12/2024 Spot Bond					0.00000	99.88998				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>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.33850				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39( On 17/12/2025 Spot Bond					0.00000	99.96882				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40( On 20/12/2024 Spot Bond					0.00000	99.89074				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	99.87186				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	100.12292				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	102.89541				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	99.89735				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	99.89399				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	99.86255				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	100.35223				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	103.26450				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	100.80120				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.80897				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.09653				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.43374				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.62004				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.72239				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.68983				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.00618				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	108.68100				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.42306				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.63287				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.01362				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.01362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.22617				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.14000	97.84771	10.14000	97.82112				0.00	0	1,000,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>1,000,00</b>
ASN50: On 21/12/2026 Spot Bond			9.32000	97.57878	9.32000	97.55437				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.87000	96.29382	9.87000	96.26834				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.87000	96.29382	9.87000	96.26834				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.09692	9.10000	101.07255				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.31588	11.05000	101.28579				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.31005	11.00000	101.28009				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.25163	10.50000	101.22302				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.25163	10.50000	101.22302				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.24603				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.69674				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.49373				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	101.26333	10.60000	101.23444				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	102.58194	10.47000	101.21959				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	101.25748	10.55000	101.22873				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	102.68174				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	100.81657				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	100.18109				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	99.65807				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	99.89458				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	99.99992				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	100.54265				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.91755				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.22000	101.10162	9.22000	101.07645				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.93582				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.88663				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.68341				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.77039				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.30481				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.25324				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.84264				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.51090				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.68462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.88215				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	100.44371				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	100.68442				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	99.88840				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	100.31871				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	101.17428				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	99.87381				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	99.86108				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	100.14897				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	100.79538				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	100.01802				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 08/07/2026 Spot Bond					0.00000	100.98329				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.42346				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	100.26064				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	100.40055				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	101.20531				0.00	0	640,000,00
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
ASN67: On 29/06/2026 Spot Bond					0.00000	101.28123				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	99.86694				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	99.86127				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	102.26257				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.78672				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	101.40292				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	100.68997				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</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 ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.79974				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.05594				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.78396				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.88019				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.87924				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.89266				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.59123				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.65889				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.43019				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.44366				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.99930				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.94378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.05444				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.01680				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.87870				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>	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.13814				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.77288				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.29034				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.43779				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 20/06/2026 Spot Bond					0.00000	99.88493				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.88303				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.47562				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.73173				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN75( On 31/05/2022 Spot Bond					0.00000	100.22544				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN76( On 17/03/2022 Spot Bond					0.00000	101.29782				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	101.23192				0.00	0	
<b>Total ASN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN767</b>										<b>0.00</b>	<b>0</b>	
ASN76( On 21/12/2026 Spot Bond					0.00000	99.84149				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	99.85009				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	101.26184				0.00	0	
<b>Total ASN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN771</b>										<b>0.00</b>	<b>0</b>	
ASN77( On 29/03/2022 Spot Bond					0.00000	101.15208				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	100.94369				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	100.93470				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	100.90512				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	100.87531				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	100.86770				0.00	0	
<b>Total ASN782 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN782</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.57384	9.57384	9.57384	105.87345				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	100.77482				0.00	0	
<b>Total ASN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN784</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 25/04/2022 Spot Bond					0.00000	100.70438				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	100.68786				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	100.69416				0.00	176,000,000,000	88,000,000,000
<b>Total ASN789 SPOT</b>										<b>0.00</b>	<b>176,000,000,000</b>	<b>88,000,000,000</b>
<b>Total For ASN789</b>										<b>0.00</b>	<b>176,000,000,000</b>	<b>88,000,000,000</b>
ASN79: On 28/04/2022 Spot Bond					0.00000	100.69416				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	99.99939				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			12.51000	12.51000	12.51000	97.41510				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.17152				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	100.09301				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>	
ASN80: On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	100,000,000,000	50,000,000,000
<b>Total ASN803 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>100,000,000,000</b>	<b>50,000,000,000</b>
<b>Total For ASN803</b>										<b>10,000,000,000,000.00</b>	<b>100,000,000,000</b>	<b>50,000,000,000</b>
ASN80: On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.53000	99.90081	4.53000	99.88843				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.79658	9.30000	99.77121				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	100.88218				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	100.20790				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	100.33843				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	101.05866				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			7.09000	101.21545	7.09000	101.19608				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.06503				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	101.09559				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	101.98005				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	101.69046				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA67 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	104.43180				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			11.93000	11.93000	11.93000	106.32436				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.56396				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>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.18001				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>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.45892				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>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.45925				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>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.43301				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>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.88845				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>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.48088				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>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.50005				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>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.79160				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>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.74039				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.93262				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	101.68958				0.00	0	
<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	101.79064				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	101.75940				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	101.97324				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	101.90498				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	101.41852				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	101.92255				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	101.64009				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	101.69017				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	101.63969				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.04301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.38009				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.09378				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.04380				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>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.32690				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>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.14492				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.04335				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			8.87500	8.87500	8.87500	99.79267				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	100.68081				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	100.54957				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	100.12205				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX34 On 14/08/2024 Spot Bond					0.00000	100.48209				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	99.98031				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.07731				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	77.74838				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	94.39742				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	80.23674				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			7.79000	102.17602	7.79000	102.15498				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	100.24900				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	99.97053				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	100.39451				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	104.67155				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	102.25243				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.26059				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	101.86683				0.00	0	12,345,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,345,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>12,345,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.56961				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	100.82827				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			6.54000	107.94784	6.54000	107.92865				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	100.07284				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	99.70492				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	100.91268				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	100.79470				0.00	0	1,000,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.79811				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	101.09939				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	98.74900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	91.41900				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 03/01/2025 Spot Bond					0.00000	62.42200				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	47.07200				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	101.00441				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	100.47167				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	100.27123				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	100.16823				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	101.09588				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	100.42889				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	100.09156				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	100.56293				0.00	0	2,130,000,00
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,130,000,00</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	<b>2,130,000,00</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
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.28563				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	100.73974				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.12797				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	100.59750				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	100.61925				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	100.33304				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.52897				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	100.54854				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	101.21900				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	100.53483				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	99.98686				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.61207				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			8.37000	107.80416	8.37000	107.77989				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.62000	108.95789	8.62000	108.93263			862,000,000,000.00		100,000,000	25,000,00
<b>Total CCT02 SPOT</b>									<b>862,000,000,000.00</b>		<b>100,000,000</b>	<b>25,000,00</b>
<b>Total For CCT02</b>									<b>862,000,000,000.00</b>		<b>100,000,000</b>	<b>25,000,00</b>
CCT03 On 15/03/2025 Spot Bond			9.22000	105.01115	9.22000	104.98543			0.00		0	
<b>Total CCT03 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CCT03</b>									<b>0.00</b>		<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.64000	10.64000	10.64000	100.45685			0.00		0	
<b>Total CCT04 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CCT04</b>									<b>0.00</b>		<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.93419				0.00	0	
<b>Total CGR42 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR42</b>									<b>0.00</b>		<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.32974				0.00	0	
<b>Total CGR46 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR46</b>									<b>0.00</b>		<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.35176				0.00	0	
<b>Total CGR47 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR47</b>									<b>0.00</b>		<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.08198				0.00	0	
<b>Total CGR50 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR50</b>									<b>0.00</b>		<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.14967				0.00	0	
<b>Total CGR51 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CGR51</b>									<b>0.00</b>		<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.05669	4.77000	107.47100				0.00	0	
<b>Total CLN315 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For CLN315</b>									<b>0.00</b>		<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.55472				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.60000	105.29260	7.60000	105.27092				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.58972	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	100.79766				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	100.80337				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	103.76322				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	99.12906	10.98000	99.09980				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				100.00000	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	112.50483	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	99.88608				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	100.49784				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.49391				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			5.24000	146.26697	5.24000	146.21940				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			5.68000	144.52293	5.68000	144.47423				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	99.94176	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	0.00000				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	101.36646				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	101.30452				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	100.43307				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			6.80000	102.02794	6.80000	102.00939				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</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 CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 28/03/2022 Spot Bond					0.00000	101.29400				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>	
CLN49: On 20/06/2022 Spot Bond					0.00000	99.86753				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.26909				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>	
CLN49: On 04/09/2024 Spot Bond			7.20000	106.70663	7.20000	106.68612				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.79981				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.05837				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>	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.11838				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.63838				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 24/10/2022 Spot Bond					0.00000	101.10063				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>	
CLN50: On 20/12/2022 Spot Bond					0.00000	99.97608				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN51: On 11/10/2022 Spot Bond					0.00000	101.30707				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>	
CLN51: On 14/11/2022 Spot Bond					0.00000	97.67064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.96603	9.96000	99.96103				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>	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.74466	10.01000	103.71682				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>	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.33103				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>	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.95748	9.60000	101.93140				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>	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.01605				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>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.24725				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>	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.13271	9.20000	100.10855				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>	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.30836				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>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.02391				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.37837				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.46631				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.01605				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.87674				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.92400				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			10.10000	102.29685	10.10000	102.26902				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	100.11573				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	100.75489				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	101.07286				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	146.33300				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	100.25486				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	102.75709				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			9.57000	102.22001	9.57000	102.19362				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			9.62000	105.82632	9.62000	105.79886				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</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 CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			9.71000	104.81225	9.71000	104.78480				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>	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.28413				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 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>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.49264				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>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.48023				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.32914				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.18920				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>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	118.34600				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.55218				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>	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.31625	10.19000	103.33480				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>	
CLN562 On 12/11/2025 Spot Bond			9.57000	105.23984	9.57000	105.21267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.59358				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>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.33984				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>	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.17210				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>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.18292				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>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.52182				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>	
CLN568 On 12/11/2025 Spot Bond			9.80000	103.93506	9.80000	103.90758				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>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.50384				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>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.52442				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>	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.99994				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>	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.86534				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.88565				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.20337				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	100.55230				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.24066				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>	
CLN583 On 16/09/2025 Spot Bond					0.00000	99.98057				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>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.80192				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>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.23392				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>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.69084				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>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.02885				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>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.01457				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>	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.95174				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>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.48011				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>	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.48212				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 05/12/2026 Spot Bond			3.66000	149.28924	3.66000	120.29049				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.32400				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 27/06/2022 Spot Bond					0.00000	101.18749				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.32400				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.78436				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 02/04/2026 Spot Bond					0.00000	101.13549				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 10/12/2024 Spot Bond					0.00000	100.02175				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 18/06/2024 Spot Bond					0.00000	99.95174				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 18/06/2024 Spot Bond					0.00000	99.95174				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 04/06/2023 Spot Bond					0.00000	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>	
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.90253				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.55391				0.00	0	1,550,000.00

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 CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	100.45675				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.52237				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.93316				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.34701				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.48797	9.32000	103.46208				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.76555				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.19739				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 07/03/2025 Spot Bond					0.00000	100.12753				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 22/08/2022 Spot Bond					0.00000	100.33570				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 30/11/2023 Spot Bond					0.00000	100.56771				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	101.09059				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.24000				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 20/12/2024 Spot Bond					0.00000	101.10990				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>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.16596				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>	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.31855				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.71353				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>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.71110				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>	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.71960				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>	
CLN623 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>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.76823				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>	
CLN625 On 25/01/2023 Spot Bond			6.77000	103.06512	6.77000	103.04617				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.42021				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</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 CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 31/07/2034 Spot Bond					0.00000	90.84443				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>	
CLN62: On 31/07/2034 Spot Bond			12.25000	62.22338	12.25000	82.20342				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.38339				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>	
CLN63: On 19/08/2025 Spot Bond			10.27000	98.46176	10.27000	98.43453				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>	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.41842				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.38291				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.30129				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.58811				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.10150				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.34876				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.41664				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/02/2023 Spot Bond					0.00000	100.77867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.45237				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.82136				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.35055				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	99.95260				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.97935				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.95252				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.56318				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.24592				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.41664				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>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.33899				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>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.41664				0.00	0	2,600,000.00
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000.00</b>
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 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>	
CLN655 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>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.86253				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>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.32970				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>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.45251				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>	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.87800				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>	
CLN662 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>	
CLN663 On 20/12/2024 Spot Bond					0.00000	116.57300				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>	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.92300				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>	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.42180				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>	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.35848				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.49520				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.29418				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	101.25787				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.26389				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.45832				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			4.21948	150.40985	4.21948	122.17322				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.21948	150.40985	4.21948	122.17401				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.46725				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.49104				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.36344				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.53448				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.46402				0.00	0	70,000,00
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
CLN681 On 07/12/2023 Spot Bond					0.00000	100.11780				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.30381				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.34059				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>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.72343				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>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.59323				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>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.59301				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>	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.39791				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>	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.17556				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>	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.39806				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>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.57349				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>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.68048				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>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.14718				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69( On 21/12/2026 Spot Bond					0.00000	105.58887				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN70( On 28/02/2023 Spot Bond					0.00000	100.22464				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN70( On 11/11/2022 Spot Bond					0.00000	100.47419				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>	
CLN70( On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.02862				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN70( On 12/02/2025 Spot Bond					0.00000	100.88298				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN70( On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.25097				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN70( On 19/08/2025 Spot Bond					0.00000	100.50293				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>	
CLN70( On 11/09/2026 Spot Bond					0.00000	100.06129				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>	
CLN70( On 26/08/2025 Spot Bond					0.00000	101.36559				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>	
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.67488				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	81.91999				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>	
CLN71( On 11/03/2023 Spot Bond					0.00000	100.00808				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</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 CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.42116				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.37478				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	101.37478				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	101.37478				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	80.70546				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	100.05538				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	79.69444				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	80.01942				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	100.20346				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	80.73549				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	101.26220				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	101.26220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.26220				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.28518				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.28518				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>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.28518				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>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.25666				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>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.30487				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>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.94981				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	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>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.05646				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.04667				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	99.87393				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	99.86823				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.41000				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	92.69022				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	100.41068				0.00	0	710,000,00
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
CLN742 On 31/03/2032 Spot Bond					0.00000	101.50223				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	100.43788				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	101.07921				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	100.30374				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	101.39801				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	100.81931				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>	

Contract Details	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 CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.06075				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.05091				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75 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>	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.87764				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>	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.08254				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>	
CLN75 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>	
CLN75 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>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	500,000,00
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CLN75 On 20/06/2026 Spot Bond					0.00000	99.79945				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>	
CLN76 On 20/06/2026 Spot Bond					0.00000	99.80518				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>	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.30750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.61011				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>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.72002				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>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.38078				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>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.87764				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>	
CLN766 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>	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.85702				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.44522				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.74395				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.81756				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.59368				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77: On 28/08/2028 Spot Bond					0.00000	100.27825				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.85037				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>	
CLN77: On 15/09/2028 Spot Bond			6.42000	6.42000	6.42000	117.38831				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>	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.27019				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>	
CLN77: 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>	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.32670				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>	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.70840				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.71424				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.69029				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.82510				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.74343				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.75627				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</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 CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.38722				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.21405				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	101.38722				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	101.71604				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	101.58403				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	100.78888				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	100.68234				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	99.43026				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	100.64550				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	100.54825				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	100.28664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.28451				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	100.28464				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	100.26645				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	100.24673				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	100.23353				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			10.81000	10.81000	10.81000	95.39833				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.13408				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
CLN806 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	50,000,000.00
<b>Total CLN806 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>100,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For CLN806</b>									<b>10,000,000,000,000.00</b>	<b>100,000,000,000</b>	<b>50,000,000,000</b>	
CLN807 On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			8.87500	99.81648	8.87500	99.79267				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			8.00000	108.16340	8.00000	108.14010			33,600,000,000,000.00		4,200,000,000	2,100,000,000
<b>Total COJ05 SPOT</b>									<b>13,600,000,000,000.00</b>		<b>4,200,000,000</b>	<b>2,100,000,000</b>
<b>Total For COJ05</b>									<b>13,600,000,000,000.00</b>		<b>4,200,000,000</b>	<b>2,100,000,000</b>
COJ08 On 22/06/2026 Spot Bond			10.84000	104.66427	10.84000	104.63393			216,800,000,000.00		20,000,000	20,000,000
<b>Total COJ08 SPOT</b>									<b>216,800,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For COJ08</b>									<b>216,800,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
COJG0 On 09/06/2024 Spot Bond			9.20000	104.62303	9.20000	104.59719			0.00		0	271,630,900
<b>Total COJG01 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>271,630,900</b>
<b>Total For COJG01</b>									<b>0.00</b>		<b>0</b>	<b>271,630,900</b>
COT01 On 03/04/2023 Spot Bond			7.63500	105.55780	7.63500	105.53607			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			12.63000	94.51312	12.63000	94.48133			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			11.22000	94.85931	11.22000	94.83086			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			10.00000	10.00000	10.00000	105.47404			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	101.90756			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	100.82733			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	100.34346			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	101.74353			0.00		0	1,000,000,000
<b>Total DSY02 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
DSY03 On 21/11/2024 Spot Bond			9.97000	9.97000	9.97000	104.39425				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	100.74180				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	100.36978				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			7.03000	103.15459	7.03000	103.13492				0.00	0	1,364,394,50
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,364,394,50</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>1,364,394,50</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	51.94084	100.00000	51.82462				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.94084	100.00000	51.82462				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			7.58000	104.40498	7.58000	104.38352				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	100.68195	9.69000	100.65563				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.68195	9.69000	100.65563				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			10.17000	98.22101	10.17000	98.19410				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			12.31000	90.60094	12.31000	90.57104				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	100.71020	10.10000	100.68279				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.71020	10.10000	100.68279				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	101.16590				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22! On 29/08/2022 Spot Bond					0.00000	100.33097				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>	
DVF22! On 24/10/2022 Spot Bond					0.00000	100.78977				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	99.30295				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	99.29529				0.00	0	1,087,843,10
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,087,843,10</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>1,087,843,10</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	97.17167				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	99.70608				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.99957				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>	
DVFB2! On 31/05/2024 Spot Bond					0.00000	98.61834				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2! On 31/05/2026 Spot Bond					0.00000	100.59109				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>	
DVFB2! On 31/01/2023 Spot Bond					0.00000	100.62088				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2! On 31/01/2025 Spot Bond					0.00000	97.35087				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2! On 31/01/2027 Spot Bond					0.00000	100.65466				0.00	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 DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.73113				0.00	0	2,338,245,60
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,338,245,60</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>2,338,245,60</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.41138				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.99975				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.99964				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	99.97563	4.45000	99.98781				0.00	0	150,000,000,00
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000,00</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000,00</b>
ECN24 On 14/03/2024 Spot Bond			7.11000	105.24892	7.11000	105.22895				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			4.97500	113.47217	4.97500	113.43632				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			4.70000	103.31035	4.70000	103.27827				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	139.50217	2.25000	139.46812				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			3.74000	153.24798	3.74000	153.20435				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			3.61200	140.69402	3.61200	140.65446				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			3.65500	136.00710	3.65500	135.96870				0.00	0	74,000,000,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,000,000,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>74,000,000,00</b>
EL31 On 02/06/2031 Spot Bond			4.66500	117.33524	4.66500	117.29897			199,662,000,000,000.00		42,800,000,000	85,600,000,00
<b>Total EL31 SPOT</b>									<b>19,662,000,000,000.00</b>		<b>42,800,000,000</b>	<b>85,600,000,00</b>
<b>Total For EL31</b>									<b>19,662,000,000,000.00</b>		<b>42,800,000,000</b>	<b>85,600,000,00</b>
EL36 On 31/01/2036 Spot Bond			4.67000	105.39557	4.67000	105.36293				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	139.50217	2.25000	139.46812				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	157.94333				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	155.40278				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	120.41103				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	119.48985				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	117.23229				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	108.94198				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.77040				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>	
ELN011 On 15/04/2024 Spot Bond					0.00000	105.24286				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>	
ELN013 On 21/05/2024 Spot Bond					0.00000	106.97599				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>	
ELN014 On 09/12/2024 Spot Bond					0.00000	88.49462				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
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	95.36578				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			10.28000	103.20855	10.28000	103.17997				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			12.02500	12.02500	12.02500	95.92945				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			12.07500	12.07500	12.07500	100.54184				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			10.37000	10.37000	10.37000	102.08546				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			10.37000	10.37000	10.37000	102.13937				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			12.02000	12.02000	12.02000	74.08185				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.37500	11.37500	11.37500	100.30751				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			12.02000	12.02000	12.02000	94.67978				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	100.19040				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.11886				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	100.01518				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	100.01505				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	100.56184				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	100.21840				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	100.25496				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	100.12632				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			995,000,000,000,000.00	19,950,000,000	8,000,000,000	
<b>Total EPF024 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>19,950,000,000</b>	<b>8,000,000,000</b>	
<b>Total For EPF024</b>									<b>15,000,000,000,000.00</b>	<b>19,950,000,000</b>	<b>8,000,000,000</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
EPFC4: On 12/03/2022 Spot Bond					0.00000	0.00000				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>	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.49852				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>	
EPFC5: On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	20,000,000,00	
<b>Total EPFC51 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>20,000,000,00</b>	
<b>Total For EPFC51</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>20,000,000,00</b>	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.18306				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>	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.18787				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.84005				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.19623				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.69120				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	99.89334				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	100.95702				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	100.48566				0.00	0	390,000,00
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,000,00</b>
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	<b>390,000,00</b>
EQT01: On 12/11/2024 Spot Bond					0.00000	100.59712				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.41559				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	100.39790				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	100.44381				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	100.40143				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	100.41907				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	100.39229				0.00	0	
<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	100.38378				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	100.43671				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			6.42000	104.32127	6.42000	104.30307			128,400,000,000.00		20,000,000	35,020,000,00
<b>Total ES23 SPOT</b>									<b>128,400,000,000.00</b>		<b>20,000,000</b>	<b>35,020,000,00</b>
<b>Total For ES23</b>									<b>128,400,000,000.00</b>		<b>20,000,000</b>	<b>35,020,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.35692	10.00000	101.32960			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			9.37000	98.52753	9.37000	98.50274			964,011,836,000.00		102,882,800	2,604,378,30
<b>Total ES26 SPOT</b>									<b>964,011,836,000.00</b>		<b>102,882,800</b>	<b>2,604,378,30</b>
<b>Total For ES26</b>									<b>964,011,836,000.00</b>		<b>102,882,800</b>	<b>2,604,378,30</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.55195	7.85000	103.53004			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total 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			11.37000	75.52784	11.56000	74.52354		3,142,715,754,000.00	276,404,200	1,370,838,60	
<b>Total ES33 SPOT</b>								<b>3,142,715,754,000.00</b>	<b>276,404,200</b>	<b>1,370,838,60</b>	
<b>Total For ES33</b>								<b>3,142,715,754,000.00</b>	<b>276,404,200</b>	<b>1,370,838,60</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.02001	7.50000	100.00000		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			11.77500	78.26795	11.97000	77.07928		48,364,832,820,000.00	4,107,416,800	3,086,191,30	
<b>Total ES42 SPOT</b>								<b>18,364,832,820,000.00</b>	<b>4,107,416,800</b>	<b>3,086,191,30</b>	
<b>Total For ES42</b>								<b>18,364,832,820,000.00</b>	<b>4,107,416,800</b>	<b>3,086,191,30</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.30071	8.50000	103.27709		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	100.06852		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>		
EXX05 On 13/06/2024 Spot Bond					0.00000	100.77727		0.00	0		
<b>Total EXX05 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EXX05</b>								<b>0.00</b>	<b>0</b>		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.88416		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	100.56914		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	100.35043		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	100.62821		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	100.45769		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.69319				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	101.56087				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.60283				0.00	0	1,270,000,00
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,270,000,00</b>
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	<b>1,270,000,00</b>
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.64194				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	100.33403				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	100.35689				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.36262				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.11707				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	100.80209				0.00	0	300,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.11591				0.00	0	1,300,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>1,300,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.23224				0.00	350,000,000	2,711,400,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>350,000,000</b>	<b>2,711,400,00</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 FRB25</b>									<b>0.00</b>	<b>350,000,000</b>	<b>2,711,400,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.75216			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			8.95000	107.13337	8.95000	107.10761			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	103.39583			0.00	10,000,000	4,271,000,000
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>10,000,000</b>	<b>4,271,000,000</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>10,000,000</b>	<b>4,271,000,000</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.13089			0.00	1,000,000,000	500,000,000
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FRB30 On 19/04/2026 Spot Bond			8.87000	100.89197	8.87000	100.86792			0.00	0	1,200,000
<b>Total FRB30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000</b>
<b>Total For FRB30</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.31640			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.11900	322.43482	2.11900	322.35735			0.00	0	202,500,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>202,500,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>202,500,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.54500	2.54500	2.54500	157.47603		279,950,000,000.00		110,000,000	60,000,000
<b>Total FRBI25 SPOT</b>								<b>279,950,000,000.00</b>		<b>110,000,000</b>	<b>60,000,000</b>
<b>Total For FRBI25</b>								<b>279,950,000,000.00</b>		<b>110,000,000</b>	<b>60,000,000</b>
FRBI28 On 31/03/2028 Spot Bond			3.53000	210.77451	3.53000	210.71583			0.00	0	20,500,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,500,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>20,500,000</b>
FRBI29 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	112.22564		239,400,000,000.00		60,000,000	30,000,000
<b>Total FRBI29 SPOT</b>								<b>239,400,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For FRBI29</b>								<b>239,400,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	229.39216			0.00	0	12,750,000
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,750,000</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>12,750,000</b>
FRBI46 On 31/03/2046 Spot Bond			4.94000	100.79054	4.94000	100.75865			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.94000	100.79272	4.94000	100.76074				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			7.57939	7.57939	7.57939	82.46504				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			7.63974	7.63974	7.63974	81.64348				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	151.94239				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.44646				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	0.00000				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	102.41818				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	101.86370				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	100.72233				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.14435				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	100.35181				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	101.53105				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	115.48910				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	100.69518				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	101.37418				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.46332				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.33796				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.86253				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>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.48216				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.49003				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.87278				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</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 FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.05227				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.47525				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.29861				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.52295				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.22986				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.53650				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.31001				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.50302				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.64728				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.53652				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.99963				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>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.73147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.48442				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	101.64706				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	101.80540				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	101.51912				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	101.05790				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.16533				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>	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.05449				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>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.23829				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>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.56032				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>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.83220				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>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.67602				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	102.55416				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.52230				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.75238				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.94484				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	101.35195				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>	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.89435				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.76780				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.40429				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.96527				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.84557				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>	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.75110				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>	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.27033				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</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 FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.10857				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	100.85849				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	100.93610				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	100.86249				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	100.87014				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.72245				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.91337				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.74791				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2022 Spot Bond					0.00000	101.14521				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.59067				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.52679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.74820				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.24350				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.28891				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	103.86532				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.87689				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.86303				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.85904				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.98332				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.17568				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>	
FRC375 On 20/06/2026 Spot Bond					0.00000	104.12022				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	104.09619				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37( On 20/12/2026 Spot Bond					0.00000	101.36105				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	101.63271				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	101.54243				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	101.22121				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	100.69699				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	100.41948				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 15/02/2025 Spot Bond					0.00000	100.41948				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	100.40632				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	100.40632				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	100.12555				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 30/04/2027 Spot Bond					0.00000	100.11427				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 25/04/2023 Spot Bond					0.00000	100.24678				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.18617				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>
FRC39: On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			571,070,000,000,000.00	15,710,700,000	15,710,700,000	15,710,700,000
<b>Total FRC393 SPOT</b>									<b>*1,070,000,000,000.00</b>	<b>15,710,700,000</b>	<b>15,710,700,000</b>	<b>15,710,700,000</b>
<b>Total For FRC393</b>									<b>*1,070,000,000,000.00</b>	<b>15,710,700,000</b>	<b>15,710,700,000</b>	<b>15,710,700,000</b>
FRI33 On 28/02/2033 Spot Bond			4.34000	107.12045	4.34000	107.08842			0.00	0	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.55000	118.79365	4.55000	118.75723			0.00	0	0	
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.84432			0.00	0	0	
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.41898			0.00	0	0	
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.93208			0.00	1,100,000,000	550,000,000	550,000,000
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>	<b>550,000,000</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>	<b>550,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.61528			0.00	0	1,000,000,000	1,000,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.45264			0.00	0	2,010,000,000	2,010,000,000
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,010,000,000</b>	<b>2,010,000,000</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>	<b>2,010,000,000</b>	<b>2,010,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.38478			0.00	4,000,000,000	3,000,000,000	3,000,000,000
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.21088			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.27510				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	101.23127				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			4.12800	4.12800	4.12800	109.05734				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			4.52000	4.52000	4.52000	119.20761				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	100.26861				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	100.66683				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			4.66000	117.15929	4.66000	117.12302				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.66500	229.35655	4.66500	229.28565				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			4.80000	115.11758	4.80000	115.08151				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			4.69500	4.69500	4.69500	228.64787				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			3.39000	153.88087	3.39000	153.83854				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	132.28765	3.70500	132.25011				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>	
FRS119 On 31/01/2038 Spot Bond			4.60000	118.04742	4.60000	118.01108				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>	
FRS120 On 07/12/2033 Spot Bond			4.81500	226.18870	4.81500	226.11787				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>	
FRS121 On 07/12/2033 Spot Bond			4.86500	225.14442	4.86500	225.07363				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>	
FRS122 On 31/01/2025 Spot Bond			2.92000	125.01212	2.92000	155.84921				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>	
FRS123 On 07/12/2033 Spot Bond			4.89500	224.52064	4.89500	224.44988				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>	
FRS124 On 31/01/2038 Spot Bond			4.80000	115.11758	4.80000	115.08151				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>	
FRS126 On 31/03/2028 Spot Bond			4.14000	203.89865	4.14000	203.83853				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.55000	104.87478	5.55000	104.83980				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.03000	205.11924	4.03000	205.05938				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.09000	204.45244	4.09000	204.39243				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.40500	214.22811	5.40500	214.15767				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.50000	105.52278	5.50000	105.48773				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	115.08151				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			4.78000	115.40664	4.78000	115.37056				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			3.90000	206.57263	3.90000	206.51305				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.17500	218.79785	5.17500	218.72727				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.03000	205.11924	4.03000	205.05938				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>	
FRS142 On 31/03/2028 Spot Bond			4.03000	205.11924	4.03000	205.05938				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>	
FRS143 On 31/03/2028 Spot Bond			3.43100	211.91542	3.43100	211.85699				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.69000	152.61455	3.69000	152.57132				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			4.38000	201.26447	4.38000	201.20385				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			4.42000	200.82928	4.42000	200.76856				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			3.66000	152.74063	3.66000	152.69748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.89500	206.62878	3.89500	206.56921				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			4.43000	4.43000	4.43000	200.65989				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	6.02839				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	100.83690				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	100.92237				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	99.95216				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>	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.31974				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>	
FRS182 On 16/11/2023 Spot Bond					0.00000	176.70464				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	131.87374				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	174.12941				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	69.13555				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	100.52944				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	100.60283				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	100.48424				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	100.24989				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	100.93572				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	100.39264				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>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.18203				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	

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 FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 06/07/2022 Spot Bond					0.00000	101.95646				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>	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.35195				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 31/07/2022 Spot Bond					0.00000	101.17788				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>	
FRS22: On 07/08/2025 Spot Bond					0.00000	104.93620	100.00000			0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.50230				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.44630				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>	
FRS235 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>	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.25090				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>	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.74695				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>	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.47825				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>	
FRS241 On 12/12/2025 Spot Bond					0.00000	71.11630				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>	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.15854				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>	
FRS243 On 29/12/2025 Spot Bond					0.00000	105.20827				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>	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.37946				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/02/2024 Spot Bond					0.00000	97.58263				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	100.19253				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	102.50551				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	102.65746				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	101.85886				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	100.30768				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>	
<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	101.36295				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	103.71144				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	101.37312				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</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 FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 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>	
FRS269 On 05/07/2022 Spot Bond					0.00000	99.77304				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>	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.05848				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>	
FRS271 On 21/07/2022 Spot Bond					0.00000	95.35302				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>	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.36497				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.36430				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>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.71653				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.87648				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	104.33715				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	101.44788				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.89500	9.89500	9.89500	98.12603				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			9.89500	9.89500	9.89500	98.12603				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	100.74144				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	100.67102				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			11.28400	11.28400	11.28400	91.47337				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	93.66056				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	83.82790				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>	
FRS292 On 26/01/2023 Spot Bond					0.00000	88.26941				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>	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.67652				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>	
FRS294 On 31/01/2030 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 FRS295 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 FRS295</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
FRS295 On 14/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		115,624,380,000,000.00		1,156,243,800	1,156,243,800	
<b>Total FRS296 SPOT</b>								<b>15,624,380,000,000.00</b>		<b>1,156,243,800</b>	<b>1,156,243,800</b>	
<b>Total For FRS296</b>								<b>15,624,380,000,000.00</b>		<b>1,156,243,800</b>	<b>1,156,243,800</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			1.83000	1.83000	1.83000	323.88756				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			1.56000	325.39916	1.56000	325.32593				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			1.57000	1.57000	1.57000	325.27252				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	100.62619				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			4.50000	110.98860	4.50000	110.95472				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			4.18500	74.28762	4.18500	117.30229				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			2.81000	2.81000	2.81000	156.32433				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			3.09000	3.09000	3.09000	155.11834				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			2.63000	2.63000	2.63000	319.67518				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			6.06000	6.06000	6.06000	101.86375				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>
<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			7.78000	110.00475	7.78000	109.98169		3,112,000,000,000.00		400,000,000	100,000,00	
<b>Total FRX24 SPOT</b>								<b>3,112,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,00</b>	
<b>Total For FRX24</b>								<b>3,112,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,00</b>	
FRX25 On 26/07/2025 Spot Bond			8.07000	106.16606	8.07000	106.14286		80,700,000,000.00		10,000,000	10,000,00	
<b>Total FRX25 SPOT</b>								<b>80,700,000,000.00</b>		<b>10,000,000</b>	<b>10,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
<b>Total For FRX25</b>									<b>80,700,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
FRX26 On 01/10/2026 Spot Bond			8.60000	107.65145	8.60000	107.62655			91,650,200,000.00	10,657,000	96,912,600
<b>Total FRX26 SPOT</b>									<b>91,650,200,000.00</b>	<b>10,657,000</b>	<b>96,912,600</b>
<b>Total For FRX26</b>									<b>91,650,200,000.00</b>	<b>10,657,000</b>	<b>96,912,600</b>
FRX27 On 07/03/2027 Spot Bond			8.24000	108.07431	8.24000	108.05059			247,200,000,000.00	30,000,000	8,015,844,300
<b>Total FRX27 SPOT</b>									<b>247,200,000,000.00</b>	<b>30,000,000</b>	<b>8,015,844,300</b>
<b>Total For FRX27</b>									<b>247,200,000,000.00</b>	<b>30,000,000</b>	<b>8,015,844,300</b>
FRX28 On 26/07/2028 Spot Bond			8.88000	107.27974	8.88000	107.25399			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			9.53500	102.33667	9.53500	102.31035			5,053,550,000,000.00	530,000,000	280,000,000
<b>Total FRX30 SPOT</b>									<b>5,053,550,000,000.00</b>	<b>530,000,000</b>	<b>280,000,000</b>
<b>Total For FRX30</b>									<b>5,053,550,000,000.00</b>	<b>530,000,000</b>	<b>280,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.50500	100.56177	9.50500	100.53597			1,235,650,000,000.00	130,000,000	150,000,000
<b>Total FRX31 SPOT</b>									<b>1,235,650,000,000.00</b>	<b>130,000,000</b>	<b>150,000,000</b>
<b>Total For FRX31</b>									<b>1,235,650,000,000.00</b>	<b>130,000,000</b>	<b>150,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.85000	109.02866	9.85000	108.99986			0.00	0	0
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			11.30000	76.45440	11.30000	76.43132			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.25720			0.00	0	39,238,900
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>39,238,900</b>
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	<b>39,238,900</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.65020			0.00	0	130,000,000
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.33139			0.00	0	0
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.31643			0.00	0	0
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.32658			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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	100.32956				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2022 Spot Bond					0.00000	100.63457				0.00	0	130,907,50
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,907,50</b>
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	<b>130,907,50</b>
FST3A On 20/10/2024 Spot Bond					0.00000	100.66838				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>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.71258				0.00	0	810,000,00
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
FST3A On 20/10/2026 Spot Bond					0.00000	100.73466				0.00	0	730,000,00
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	100.61909				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	100.12411				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	100.46460				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	100.32453				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.27882				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	101.60849				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.25424				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			3.59000	117.31250	3.59000	117.27964				0.00	0	120,000,00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.02585				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			6.67900	109.31896	6.67900	109.29923				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	0.00000				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.67481				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			7.38000	108.88696	7.38000	108.86529				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	100.82758				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	101.62144				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.08333				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.54876				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	100.10253				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.79841				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	99.77322				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	98.71072				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.22642				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	100.55189				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	98.55338				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	98.64600				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.18285				0.00	0	300,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.10023				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	100.65955				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.80995				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	99.94544				0.00	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 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	100.34567				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	100.64448				0.00	0	1,500,000,00
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.10623				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	101.12310				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.61342				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	101.26356				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	101.00838				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	100.42128				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	99.89467				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>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.98317				0.00	0	6,920,000,00
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,920,000,00</b>
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	<b>6,920,000,00</b>
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.20490				0.00	0	5,300,000,00
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,00</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	100.68894				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	99.91956				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	99.96902				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	100.18481				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	100.09238				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	101.17514				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	101.10420				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	101.08402				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			2.16000	322.21883	2.16000	322.14104				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			2.52000	2.52000	2.52000	328.67201				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.65500	98.85707	10.65500	98.82872			106,550,000,000.00	10,000,000	10,000,000	
<b>Total HWAY30 SPOT</b>									<b>106,550,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>	
<b>Total For HWAY30</b>									<b>106,550,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>	
HWAY3 On 28/02/2033 Spot Bond			4.59000	80.12366	4.59000	107.25671			91,800,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total HWAY33 SPOT</b>									<b>1,800,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</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 HWAY33</b>									<b>11,800,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			11.05000	89.11427	11.05000	89.08780			3,884,636,340,000.00	351,550,800	3,692,152,700
<b>Total HWAY34 SPOT</b>									<b>3,884,636,340,000.00</b>	<b>351,550,800</b>	<b>3,692,152,700</b>
<b>Total For HWAY34</b>									<b>3,884,636,340,000.00</b>	<b>351,550,800</b>	<b>3,692,152,700</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.21215	100.00000	10.18930			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			11.60000	85.32358	11.60000	85.29701			0.00	0	5,190,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,190,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,190,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.20995	100.00000	10.18710			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	100.96697			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.80286			0.00	0	546,000,000
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>546,000,000</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>546,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.22850			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			2.28000	158.67677	2.24000	158.81416			003,163,745,264,000.00	439,984,098,800	481,269,939,600
<b>Total I2025 SPOT</b>									<b>13,163,745,264,000.00</b>	<b>439,984,098,800</b>	<b>481,269,939,600</b>
<b>Total For I2025</b>									<b>13,163,745,264,000.00</b>	<b>439,984,098,800</b>	<b>481,269,939,600</b>
I2029 On 31/03/2029 Spot Bond			3.15000	118.48043	3.12000	118.67799			330,784,740,720,000.00	105,011,028,800	325,097,171,100
<b>Total I2029 SPOT</b>									<b>10,784,740,720,000.00</b>	<b>105,011,028,800</b>	<b>325,097,171,100</b>
<b>Total For I2029</b>									<b>10,784,740,720,000.00</b>	<b>105,011,028,800</b>	<b>325,097,171,100</b>
I2033 On 28/02/2033 Spot Bond			3.88000	111.95721	3.84000	112.35718			94,038,100,344,000.00	24,236,623,800	382,891,499,600
<b>Total I2033 SPOT</b>									<b>14,038,100,344,000.00</b>	<b>24,236,623,800</b>	<b>382,891,499,600</b>
<b>Total For I2033</b>									<b>14,038,100,344,000.00</b>	<b>24,236,623,800</b>	<b>382,891,499,600</b>
I2038 On 31/01/2038 Spot Bond			3.93000	128.52581	3.90000	128.98279			123,263,188,470,000.00	31,364,679,000	331,632,699,500
<b>Total I2038 SPOT</b>									<b>13,263,188,470,000.00</b>	<b>31,364,679,000</b>	<b>331,632,699,500</b>
<b>Total For I2038</b>									<b>13,263,188,470,000.00</b>	<b>31,364,679,000</b>	<b>331,632,699,500</b>
I2046 On 31/03/2046 Spot Bond			3.94000	118.63655	3.94000	118.60220			6,629,923,892,000.00	1,682,721,800	377,438,710,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2046 SPOT</b>										<b>6,629,923,892,000.00</b>	<b>1,682,721,800</b>	<b>377,438,710,90</b>
<b>Total For I2046</b>										<b>6,629,923,892,000.00</b>	<b>1,682,721,800</b>	<b>377,438,710,90</b>
I2050 On 31/12/2050 Spot Bond			3.97000	120.21514	3.94000	120.85767				34,893,819,544,000.00	8,789,375,200	371,489,612,60
<b>Total I2050 SPOT</b>										<b>34,893,819,544,000.00</b>	<b>8,789,375,200</b>	<b>371,489,612,60</b>
<b>Total For I2050</b>										<b>34,893,819,544,000.00</b>	<b>8,789,375,200</b>	<b>371,489,612,60</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.51968				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	100.53916				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			6.51500	6.51500	6.51500	103.24747				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	100.47214				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			2.29000	321.53521	2.29000	321.45646				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	100.77592				0.00	0	1,210,000,00
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,210,000,00</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>1,210,000,00</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.61340				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>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.89511				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	100.24296				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.73571				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	100.46456				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	100.14257				0.00	6,620,000,000	3,310,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>6,620,000,000</b>	<b>3,310,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>6,620,000,000</b>	<b>3,310,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.90307				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	100.33557				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	101.80488				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	100.53784				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	100.48143				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	100.31912				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	99.88989				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.13542				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	100.24817				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.25789				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	100.31218				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	100.66903				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	100.55505				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	100.43296				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	100.61789				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	100.82268				0.00	0	1,030,000,00
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,00</b>
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,00</b>
IBL163 On 13/04/2026 Spot Bond					0.00000	100.85191				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	100.35974				0.00	0	500,000,00
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.72684				0.00	1,300,000,000	2,570,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>2,570,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>2,570,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.73845				0.00	0	1,340,000,00

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 IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,340,000,00</b>
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	<b>1,340,000,00</b>
IBL178 On 19/07/2026 Spot Bond					0.00000	100.76464				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	100.26394				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	100.27252				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	100.01563				0.00	0	1,040,000,00
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,00</b>
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	<b>1,040,000,00</b>
IBL191 On 10/09/2026 Spot Bond					0.00000	100.01801				0.00	0	2,670,000,00
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,670,000,00</b>
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	<b>2,670,000,00</b>
IBL192 On 08/10/2026 Spot Bond					0.00000	100.90461				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	100.83971				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	100.65348				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	100.55878				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.52123				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	100.18521				0.00	0	940,000,00
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	<b>940,000,00</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
IBL201 On 02/12/2026 Spot Bond					0.00000	100.19136				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	99.89556				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	100.10936				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	100.10457				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	100.08859				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	100.09978				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	100.60315				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	100.67626				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	100.37667				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	100.29146				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.27764				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	100.27764				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.27764				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	100.10082				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			7.22000	106.11928	7.22000	106.09849				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			5.59000	106.04299	5.59000	106.02684				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	102.21617				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			9.39500	103.28991	9.39500	103.26372				0.00	0	2,330,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,330,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>2,330,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			10.62500	107.28832	10.62500	107.39020				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.99000	105.95569	9.99000	105.92731				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	100.12109				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	99.63862				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.24208				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	100.55558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	98.91724				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	99.95741				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.77566				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.81124				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.72000	102.27658	8.72000	102.25261				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.52906				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.20789				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.39504				0.00	0	200,000.00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	97.65424				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV08 On 12/06/2026 Spot Bond					0.00000	102.05595				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	101.00577				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	100.17214				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	99.88495				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	101.29044				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	99.96686				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	100.08912				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	100.57338				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	100.84316				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	100.53968				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.54866				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	101.11613				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.85006				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	101.10334				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	100.01527				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	100.42339				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	101.37519				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			4.79000	196.85467	4.79000	196.79318				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	101.78821				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	100.54683				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	105.62368				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			4.69000	197.91985	4.69000	197.85859				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.51272				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	1,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
IVC140 On 18/04/2024 Spot Bond					0.00000	101.22604				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	100.50823				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	100.51489				0.00	0	1,140,000,00
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,140,000,00</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>1,140,000,00</b>
IVC147 On 21/12/2023 Spot Bond					0.00000	100.22295				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	100.16730				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	101.46008				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	99.96794				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>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.12513				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	101.14769				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	101.05811				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	100.47620				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	99.86814				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	101.46860				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	101.71130	7.40000	101.69099				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	100.59715				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	100.73496				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	100.87746	7.23000	100.85801				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	100.56627				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	100.28615	7.45000	100.26636				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.04134				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	101.86177	3.91012	101.85105				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.87363				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	100.37170				0.00	0	8,570,000,00
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,570,000,00</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	<b>8,570,000,00</b>
IVC205 On 29/07/2022 Spot Bond					0.00000	100.59700				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			7.11000	7.11000	7.11000	101.08846				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	100.12107				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	99.89930				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			6.45000	6.45000	6.45000	100.72160				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			7.15000	7.15000	7.15000	99.31163				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	100.29495				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVZ080 On 17/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.91186				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	99.64836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.65000	4.65000	4.65000	99.37963				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			4.65000	4.65000	4.65000	99.29163				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	99.01823				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			4.60000	4.60000	4.60000	99.74858				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	98.92993				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			4.70000	4.70000	4.70000	98.84179				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 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.86361				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.64957				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>	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.34344				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>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.80218				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	100.39970				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>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.77952				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>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.87713				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.13866				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.74228				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.99982				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>	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.99981				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>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.37497				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>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.16994				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.41475				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			9.47000	122.30794	9.47000	122.27668				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			7.01000	106.25815	7.01000	106.23804				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.95165				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	100.76439				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.38862				0.00	0	1,500,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.81465				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	101.03221				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	100.13515				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	100.34745				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	100.35639				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	100.19413				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.24330				0.00	8,500,000,000	2,870,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>8,500,000,000</b>	<b>2,870,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>8,500,000,000</b>	<b>2,870,000,00</b>
MBF06: On 17/11/2023 Spot Bond					0.00000	100.39062				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	100.21856				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.49741				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	99.97331				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	100.92469				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	100.29697				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	100.62345				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	101.40613				0.00	80,000,000	40,000,000
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.21854				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	101.03586				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>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.49202				0.00	0	3,010,000,000
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,010,000,000</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>3,010,000,000</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.57542				0.00	2,280,000,000	4,250,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>2,280,000,000</b>	<b>4,250,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>2,280,000,000</b>	<b>4,250,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.44604				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 26/03/2024 Spot Bond					0.00000	101.02117				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.72000	8.72000	8.72000	108.43034				174,400,000,000.00	20,000,000	10,000,000
<b>Total MMIG04 SPOT</b>										<b>174,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For MMIG04</b>										<b>174,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			6.52900	102.69296	6.52900	102.67508				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.36696				0.00	0	2,500,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.93546				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.86498				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.37000	102.12315	9.37000	102.09747				0.00	0	1,200,000,000
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
MML03 On 15/03/2028 Spot Bond					0.00000	101.40351				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.62000	93.66551	9.62000	92.22807				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.48379				0.00	0	1,000,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51299				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.66298				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.82635				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	101.08425				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	100.52429				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	100.52542				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	100.18241				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	100.68363				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.67603				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	100.12105				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	100.96455				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.99365				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	100.76330				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			9.31500	97.69953	9.31500	97.67496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.82167				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	101.54331				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	102.45228				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	102.24599				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	99.99981				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	100.40600				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.93214				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	101.01124				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>	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.34418				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	100.36694				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	100.36685				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MWAR( On 22/11/2024 Spot Bond					0.00000	100.36115				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	100.37392				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	99.88518				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	99.85323				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	102.68056				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	99.89966				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.87193				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	99.84845				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	99.82691				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			7.00000	103.47237	7.00000	103.45271			56,000,000,000,000.00	8,000,000,000	8,000,000,000	
<b>Total NAM01 SPOT</b>									<b>56,000,000,000,000.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</b>	
<b>Total For NAM01</b>									<b>56,000,000,000,000.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</b>	
NAM03 On 01/08/2023 Spot Bond			7.10000	105.00913	7.10000	104.98889			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			10.25000	102.12431	10.25000	102.09612			0.00	0	0	
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.67633				0.00	0	3,250,000,00
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,250,000,00</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>3,250,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.94345				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.64166				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.70146				0.00	1,080,000,000	540,000,00
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.65882				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.63455				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.66500	105.59406	6.66500	105.57494				0.00	0	2,540,00
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,540,00</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>2,540,00</b>
NBK16 On 12/02/2025 Spot Bond			7.39100	106.10276	7.39100	106.08148		4,286,780,000,000.00		580,000,000	700,000,00	
<b>Total NBK16A SPOT</b>								<b>4,286,780,000,000.00</b>		<b>580,000,000</b>	<b>700,000,00</b>	
<b>Total For NBK16A</b>								<b>4,286,780,000,000.00</b>		<b>580,000,000</b>	<b>700,000,00</b>	
NBK17 On 22/04/2026 Spot Bond			8.71500	108.13010	8.71500	108.10476				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			6.49500	103.40319	6.49500	103.38504				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			7.45000	113.32127	7.45000	113.29850		521,500,000,000.00		70,000,000	36,200,00	

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 NBK20A SPOT</b>									<b>521,500,000,000.00</b>	<b>70,000,000</b>	<b>36,200,000</b>
<b>Total For NBK20A</b>									<b>521,500,000,000.00</b>	<b>70,000,000</b>	<b>36,200,000</b>
NBK21/On 21/07/2027 Spot Bond			9.35500	106.83333	9.35500	106.80635			0.00	0	10,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK22/On 19/11/2022 Spot Bond			6.00000	105.89811	6.00000	105.88081			0.00	0	
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	
NBK23/On 19/11/2025 Spot Bond			7.84800	112.34100	7.84800	112.31712			0.00	0	2,000,500,000
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,500,000</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>2,000,500,000</b>
NBK24/On 19/11/2027 Spot Bond			8.89000	112.47097	8.89000	112.44395			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK25/On 17/02/2023 Spot Bond			6.12500	6.12500	6.12500	104.78794			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	102.38855			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	49.25897	100.00000	49.14875			0.00	0	
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	
NBK26/On 22/04/2026 Spot Bond					0.00000	103.14728			0.00	0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	
NBK27/On 10/05/2026 Spot Bond			8.26500	113.82482	8.26500	113.79936			0.00	0	
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	
NBK28/On 02/08/2023 Spot Bond			6.11100	106.24795	6.11100	106.23028			0.00	0	
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	
NBK29/On 31/07/2026 Spot Bond			8.01500	110.28364	8.01500	110.25971			24,862,353,670,000.00	3,101,978,000	2,500,000,000
<b>Total NBK29A SPOT</b>									<b>24,862,353,670,000.00</b>	<b>3,101,978,000</b>	<b>2,500,000,000</b>
<b>Total For NBK29A</b>									<b>24,862,353,670,000.00</b>	<b>3,101,978,000</b>	<b>2,500,000,000</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
NBK30/ On 20/02/2024 Spot Bond			6.69000	105.82474	6.69000	105.80550				133,800,000,000.00	20,000,000	10,000,00
<b>Total NBK30A SPOT</b>										<b>133,800,000,000.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For NBK30A</b>										<b>133,800,000,000.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
NBK31/ On 09/11/2023 Spot Bond			6.22000	108.21381	6.22000	108.19551				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.33104				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	101.93793				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.18472				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			11.04500	11.04500	11.04500	75.98106				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	103.31458				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	101.70973				0.00	0	880,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>880,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.88794				0.00	1,460,000,000	730,000,00
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>1,460,000,000</b>	<b>730,000,00</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>1,460,000,000</b>	<b>730,000,00</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.34442				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	102.65977				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	101.13119				0.00	2,680,000,000	1,440,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>2,680,000,000</b>	<b>1,440,000,00</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 NBK49B</b>										0.00	2,680,000,000	1,440,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.34737				0.00	0	
<b>Total NBK50B SPOT</b>										0.00	0	
<b>Total For NBK50B</b>										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.86994				0.00	0	
<b>Total NBK52B SPOT</b>										0.00	0	
<b>Total For NBK52B</b>										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.84030				0.00	0	
<b>Total NBK53B SPOT</b>										0.00	0	
<b>Total For NBK53B</b>										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.97163				0.00	0	
<b>Total NBK54B SPOT</b>										0.00	0	
<b>Total For NBK54B</b>										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.82270				0.00	80,000,000	40,000,000
<b>Total NBKB55 SPOT</b>										0.00	80,000,000	40,000,000
<b>Total For NBKB55</b>										0.00	80,000,000	40,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.60966				0.00	0	
<b>Total NBKB56 SPOT</b>										0.00	0	
<b>Total For NBKB56</b>										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.74208				0.00	0	
<b>Total NBKB57 SPOT</b>										0.00	0	
<b>Total For NBKB57</b>										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.09882				0.00	0	
<b>Total NBKB58 SPOT</b>										0.00	0	
<b>Total For NBKB58</b>										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.44988				0.00	0	1,000,000,000
<b>Total NBKB59 SPOT</b>										0.00	0	1,000,000,000
<b>Total For NBKB59</b>										0.00	0	1,000,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.62528				0.00	1,660,000,000	840,000,000
<b>Total NBKB60 SPOT</b>										0.00	1,660,000,000	840,000,000
<b>Total For NBKB60</b>										0.00	1,660,000,000	840,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.44703				0.00	0	
<b>Total NBKB61 SPOT</b>										0.00	0	
<b>Total For NBKB61</b>										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.81256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.34070				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	99.88707				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			10.21500	100.67612	10.21500	100.64841				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	99.88801				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			9.87000	100.99334	9.87000	100.96646				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.88707				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	99.88542				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.88353				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	100.00000				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	100.00000				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.28574				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	100.00000				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.35361				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	101.37657				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	102.68898				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	100.24963				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	102.13073				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	106.86562				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	100.94627				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.30004				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	102.96061				0.00	4,000,000,000	2,000,000,000
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.89256				0.00	0	1,600,000

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 NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>1,600,00</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	105.07809				0.00	0	500,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	105.34019				0.00	0	1,900,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>1,900,00</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	103.36246				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.46186				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.74123				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.03487				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.84935				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.72264				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT1G: On 16/06/2026 Spot Bond					0.00000	99.97777				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	101.37878				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	101.23616				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	100.88734				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.02797				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	100.01929				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	102.29262				0.00	0	30,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.01301				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	100.97226				0.00	0	30,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.89611				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	100.34429				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			4.86500	4.86500	4.86500	225.07363				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.40000	3.40000	3.40000	212.21578				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			2.99500	2.99500	2.99500	155.52626				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			3.59000	3.59000	3.59000	115.14173				0.00	0	194,500,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>194,500,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>194,500,00</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			4.65000	4.65000	4.65000	117.27048				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			3.10000	3.10000	3.10000	155.07547				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	206.15057	3.45000	206.09362				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	155.93547				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			3.04500	3.04500	3.04500	216.37472				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			3.19000	214.72260	3.19000	214.66478				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			4.76500	115.62401	4.76500	115.58791				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	100.33140				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.20420				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	100.06007				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	137.02535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.16336				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	100.28732				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	99.73663				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	100.33008				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	99.23069				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	100.28724				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	133.09719				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	98.06871				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.34980				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	98.85604				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	165.12152				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	100.56043				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	164.88237				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	159.44604				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	100.01570				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	137.70570				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	97.66790				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	89.95194				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	97.43043				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	100.01653				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	99.91701				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	100.27489				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	99.15524				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.22992				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	100.36699				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	99.95027				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	100.10307				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	100.01552				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	99.95027				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	100.92329				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	101.22092				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	101.05723				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	101.04709				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	94.84785				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	114.27000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF013 On 24/06/2025 Spot Bond					0.00000	108.88000				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>	
NNF014 On 15/07/2025 Spot Bond					0.00000	116.34000				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>	
NNF015 On 07/07/2025 Spot Bond					0.00000	114.75000				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>	
NNF016 On 21/09/2023 Spot Bond					0.00000	116.34653				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 01/08/2022 Spot Bond					0.00000	122.85722				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	90.70188				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 19/04/2022 Spot Bond					0.00000	103.46970				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>	
NNF029 On 01/08/2022 Spot Bond					0.00000	122.85722				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>	
NNF03 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	91.99780				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF042 On 04/08/2026 Spot Bond					0.00000	91.22788				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04( On 05/05/2022 Spot Bond					0.00000	100.49110				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	99.89447				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	99.89351				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	99.89351				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	101.92530				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	101.09900				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	102.09816				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	100.21814				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	100.63122				0.00	0	
<b>Total NNF077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF077</b>										<b>0.00</b>	<b>0</b>	
NNF07( On 29/07/2022 Spot Bond					0.00000	100.61445				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	100.67525				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 11/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	8,000,000,000	8,000,000,000	
<b>Total NNF080 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</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 NNF080</b>									10,000,000,000,000.00	8,000,000,000	8,000,000,000
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.02634			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	85.73622			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	100.34081			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	100.34147			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	100.31148			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	100.25786			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	110.27236			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	100.36425			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	100.34991			0.00	0	
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.28328			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	112.23472			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	100.29175			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.10000	107.67381	7.10000	107.65306				0.00	0	5,877,100,00
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,877,100,00</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>5,877,100,00</b>
NRA02: On 31/05/2023 Spot Bond			2.50000	204.54476	2.50000	204.49352				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			10.97500	109.47188	10.97500	109.43975			111,841,835,000.00		10,190,600	800,193,70
<b>Total NRA028 SPOT</b>									<b>111,841,835,000.00</b>		<b>10,190,600</b>	<b>800,193,70</b>
<b>Total For NRA028</b>									<b>111,841,835,000.00</b>		<b>10,190,600</b>	<b>800,193,70</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.89361	100.00000	15.85824				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	99.87251				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70451				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	100.39325				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	100.01431				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01441				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	99.90097				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC31 On 10/06/2022 Spot Bond					0.00000	100.02524				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	101.50082				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	100.66317				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	99.89184				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	100.19450				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			6.46000	99.94693	6.46000	99.92925				0.00	0	
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.74800	108.37206	7.74800	108.34931				0.00	0	1,530,000.00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
OML09 On 14/09/2022 Spot Bond			6.68500	102.04838	6.68500	102.03029				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.54500	108.38304	8.54500	108.35840		512,700,000,000.00		60,000,000	685,000.00	
<b>Total OML10 SPOT</b>								<b>512,700,000,000.00</b>		<b>60,000,000</b>	<b>685,000.00</b>	
<b>Total For OML10</b>								<b>512,700,000,000.00</b>		<b>60,000,000</b>	<b>685,000.00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	99.99707				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.60989				0.00	500,000,000	600,000.00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>600,000.00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>500,000,000</b>	<b>600,000.00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	99.91815				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.24960				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	100.27011				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	101.34827				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.16958				0.00	0	1,000,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.24875				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.02688				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	100.25001				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			8.31500	110.88157	8.47000	110.22716			272,793,610,429,000.00	1,596,246,976,600	2,440,891,531,80	
<b>Total R186 SPOT</b>									<b>2,793,610,429,000.00</b>	<b>596,246,976,600</b>	<b>440,891,531,80</b>	
<b>Total For R186</b>									<b>2,793,610,429,000.00</b>	<b>596,246,976,600</b>	<b>440,891,531,80</b>	
R197 On 07/12/2023 Spot Bond			1.17000	327.48886	1.22000	327.14935			42,084,497,169,000.00	35,969,655,700	46,359,980,40	
<b>Total R197 SPOT</b>									<b>12,084,497,169,000.00</b>	<b>35,969,655,700</b>	<b>46,359,980,40</b>	
<b>Total For R197</b>									<b>12,084,497,169,000.00</b>	<b>35,969,655,700</b>	<b>46,359,980,40</b>	
R202 On 07/12/2033 Spot Bond			3.87500	246.94416	3.86500	247.10586			15,593,653,325,000.00	4,024,168,600	130,710,384,30	
<b>Total R202 SPOT</b>									<b>15,593,653,325,000.00</b>	<b>4,024,168,600</b>	<b>130,710,384,30</b>	
<b>Total For R202</b>									<b>15,593,653,325,000.00</b>	<b>4,024,168,600</b>	<b>130,710,384,30</b>	
R2023 On 28/02/2023 Spot Bond			5.50000	102.40176	5.50000	102.38666			514,455,282,550,000.00	93,537,324,100	531,147,059,20	
<b>Total R2023 SPOT</b>									<b>14,455,282,550,000.00</b>	<b>93,537,324,100</b>	<b>531,147,059,20</b>	
<b>Total For R2023</b>									<b>14,455,282,550,000.00</b>	<b>93,537,324,100</b>	<b>531,147,059,20</b>	
R2030 On 31/01/2030 Spot Bond			9.71500	91.66247	9.87500	90.82826			000,352,301,876,500.00	2,676,310,067,100	1,015,953,493,60	

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 R2030 SPOT</b>									<b>10,352,301,876,500.00</b>	<b>676,310,067,100</b>	<b>015,953,493,60</b>
<b>Total For R2030</b>									<b>10,352,301,876,500.00</b>	<b>676,310,067,100</b>	<b>015,953,493,60</b>
R2032 On 31/03/2032 Spot Bond			10.10000	92.27075	10.27000	91.27829			139,499,884,870,000.00	904,900,978,700	980,010,339,90
<b>Total R2032 SPOT</b>									<b>19,499,884,870,000.00</b>	<b>904,900,978,700</b>	<b>980,010,339,90</b>
<b>Total For R2032</b>									<b>19,499,884,870,000.00</b>	<b>904,900,978,700</b>	<b>980,010,339,90</b>
R2035 On 28/02/2035 Spot Bond			10.44000	89.39687	10.63000	88.15685			710,698,140,816,000.00	355,430,856,400	1,171,845,926,00
<b>Total R2035 SPOT</b>									<b>10,698,140,816,000.00</b>	<b>355,430,856,400</b>	<b>171,845,926,00</b>
<b>Total For R2035</b>									<b>10,698,140,816,000.00</b>	<b>355,430,856,400</b>	<b>171,845,926,00</b>
R2037 On 31/01/2037 Spot Bond			10.62000	85.33207	10.81000	84.08087			597,664,633,154,000.00	432,925,106,700	3,372,892,671,90
<b>Total R2037 SPOT</b>									<b>17,664,633,154,000.00</b>	<b>432,925,106,700</b>	<b>372,892,671,90</b>
<b>Total For R2037</b>									<b>17,664,633,154,000.00</b>	<b>432,925,106,700</b>	<b>372,892,671,90</b>
R2040 On 31/01/2040 Spot Bond			10.72500	87.47280	10.91500	86.12608			040,053,406,317,500.00	376,694,956,300	1,002,411,347,90
<b>Total R2040 SPOT</b>									<b>10,053,406,317,500.00</b>	<b>376,694,956,300</b>	<b>002,411,347,90</b>
<b>Total For R2040</b>									<b>10,053,406,317,500.00</b>	<b>376,694,956,300</b>	<b>002,411,347,90</b>
R2044 On 31/01/2044 Spot Bond			10.76000	84.24830	10.96000	82.80663			247,517,345,616,000.00	673,561,091,600	1,542,031,927,20
<b>Total R2044 SPOT</b>									<b>17,517,345,616,000.00</b>	<b>673,561,091,600</b>	<b>542,031,927,20</b>
<b>Total For R2044</b>									<b>17,517,345,616,000.00</b>	<b>673,561,091,600</b>	<b>542,031,927,20</b>
R2048 On 28/02/2048 Spot Bond			10.68500	83.47670	10.89000	81.94987			850,839,443,349,000.00	2,138,590,495,400	3,961,900,317,80
<b>Total R2048 SPOT</b>									<b>50,839,443,349,000.00</b>	<b>138,590,495,400</b>	<b>961,900,317,80</b>
<b>Total For R2048</b>									<b>50,839,443,349,000.00</b>	<b>138,590,495,400</b>	<b>961,900,317,80</b>
R209 On 31/03/2036 Spot Bond			10.42000	72.45510	10.61000	71.37157			856,508,085,440,000.00	466,075,632,000	631,964,569,90
<b>Total R209 SPOT</b>									<b>6,508,085,440,000.00</b>	<b>466,075,632,000</b>	<b>631,964,569,90</b>
<b>Total For R209</b>									<b>6,508,085,440,000.00</b>	<b>466,075,632,000</b>	<b>631,964,569,90</b>
R210 On 31/03/2028 Spot Bond			2.71000	220.44193	2.69000	220.62757			270,238,056,400,000.00	99,718,840,000	215,253,165,80
<b>Total R210 SPOT</b>									<b>70,238,056,400,000.00</b>	<b>99,718,840,000</b>	<b>215,253,165,80</b>
<b>Total For R210</b>									<b>70,238,056,400,000.00</b>	<b>99,718,840,000</b>	<b>215,253,165,80</b>
R213 On 28/02/2031 Spot Bond			9.96000	83.02246	10.12500	82.15396			388,902,851,872,000.00	541,054,503,200	542,273,660,40
<b>Total R213 SPOT</b>									<b>18,902,851,872,000.00</b>	<b>541,054,503,200</b>	<b>542,273,660,40</b>
<b>Total For R213</b>									<b>18,902,851,872,000.00</b>	<b>541,054,503,200</b>	<b>542,273,660,40</b>
R214 On 28/02/2041 Spot Bond			10.70500	66.43579	10.90000	65.28834			762,135,395,707,000.00	725,094,385,400	707,808,327,20
<b>Total R214 SPOT</b>									<b>2,135,395,707,000.00</b>	<b>725,094,385,400</b>	<b>707,808,327,20</b>
<b>Total For R214</b>									<b>2,135,395,707,000.00</b>	<b>725,094,385,400</b>	<b>707,808,327,20</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.18326			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.58914				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	100.13926				0.00	0	500,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.27075				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	99.98219				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	98.70023				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	99.90627				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	99.95146				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	99.89063				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.15045				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.32581				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	99.14291				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	100.47987				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</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 RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.87321				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.60172				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	99.96766				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	100.43874				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	100.20268				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	100.73162				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	101.11922				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	100.19312				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	99.93359				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.59232				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	102.15313				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	100.93701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.25725				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	100.83145				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	101.09350				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.62081				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	99.88828				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					0.00000	100.08380				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.08973				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.09672				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.11370				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
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			7.15000	106.27750	7.15000	106.25699				0.00	0	250,000.00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000.00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>250,000.00</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
RW28 On 10/12/2028 Spot Bond			12.38000	93.09636	12.38000	93.06565			138,656,000,000,000.00	11,200,000,000	11,200,000,000
<b>Total RW28 SPOT</b>									<b>138,656,000,000,000.00</b>	<b>11,200,000,000</b>	<b>11,200,000,000</b>
<b>Total For RW28</b>									<b>138,656,000,000,000.00</b>	<b>11,200,000,000</b>	<b>11,200,000,000</b>
RW31 On 30/06/2031 Spot Bond			11.42500	98.02489	11.42500	97.99497			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	101.68137			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			10.55500	98.15920	10.55500	98.13147			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			5.66000	104.59597	5.66000	104.57994			169,800,000,000.00	30,000,000	10,000,000
<b>Total SBK23 SPOT</b>									<b>169,800,000,000.00</b>	<b>30,000,000</b>	<b>10,000,000</b>
<b>Total For SBK23</b>									<b>169,800,000,000.00</b>	<b>30,000,000</b>	<b>10,000,000</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	100.62064			0.00	0	400,000,000
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	100.65065			0.00	0	300,000,000
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS20 On 15/05/2026 Spot Bond			8.14000	109.97225	8.14000	109.94802			0.00	0	31,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>31,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>31,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.90301			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			7.20000	105.86360	7.20000	105.84292			5,659,200,000,000.00	786,000,000	206,500,000
<b>Total SBS27 SPOT</b>									<b>5,659,200,000,000.00</b>	<b>786,000,000</b>	<b>206,500,000</b>
<b>Total For SBS27</b>									<b>5,659,200,000,000.00</b>	<b>786,000,000</b>	<b>206,500,000</b>
SBS3 On 25/05/2026 Spot Bond			8.23000	102.39013	8.23000	102.36732			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			8.68000	107.07656	8.68000	107.05156			694,400,000,000.00	80,000,000	
<b>Total SBS31 SPOT</b>									<b>694,400,000,000.00</b>	<b>80,000,000</b>	
<b>Total For SBS31</b>									<b>694,400,000,000.00</b>	<b>80,000,000</b>	
SBS34 On 19/09/2024 Spot Bond			7.58500	105.56580	7.58500	105.54410			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			7.64000	104.81682	7.64000	104.79510			152,800,000,000.00	20,000,000	210,000,00
<b>Total SBS38 SPOT</b>									<b>152,800,000,000.00</b>	<b>20,000,000</b>	<b>210,000,00</b>
<b>Total For SBS38</b>									<b>152,800,000,000.00</b>	<b>20,000,000</b>	<b>210,000,00</b>
SBS39 On 29/01/2030 Spot Bond			9.40500	102.88287	9.40500	102.85674			564,300,000,000.00	60,000,000	
<b>Total SBS39 SPOT</b>									<b>564,300,000,000.00</b>	<b>60,000,000</b>	
<b>Total For SBS39</b>									<b>564,300,000,000.00</b>	<b>60,000,000</b>	
SBS41 On 12/11/2022 Spot Bond			6.00000	105.93137	6.00000	105.91406			3,120,000,000,000.00	520,000,000	260,000,00
<b>Total SBS41 SPOT</b>									<b>3,120,000,000,000.00</b>	<b>520,000,000</b>	<b>260,000,00</b>
<b>Total For SBS41</b>									<b>3,120,000,000,000.00</b>	<b>520,000,000</b>	<b>260,000,00</b>
SBS42 On 12/11/2025 Spot Bond			7.93000	112.08239	7.93000	112.05832			0.00	0	90,000,00
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
SBS43 On 12/11/2027 Spot Bond			8.63500	113.30076	8.63500	113.27430			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			6.33500	104.63981	6.33500	104.62180			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	101.19861			0.00	0	
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			7.18000	7.18000	7.18000	105.63712			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	102.74743			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	103.21293			0.00	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 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	100.31968				0.00	8,140,000,000	5,260,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>8,140,000,000</b>	<b>5,260,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>8,140,000,000</b>	<b>5,260,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.63500	103.32041	4.63500	103.30744				0.00	0	20,000,000
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.16129				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	102.39845				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	101.10622				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	100.94848				0.00	1,340,000,000	670,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.45616				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	101.57911				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.05721				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	100.01213				0.00	4,740,000,000	2,370,000,000
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>4,740,000,000</b>	<b>2,370,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>4,740,000,000</b>	<b>2,370,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	99.69527				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	100.44284				0.00	0	590,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.20614				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	100.46374				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	100.50211				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	100.17086				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			1.71100	324.59484	1.71100	324.52047				0.00	0	743,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>743,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>743,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	224.24242				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	100.30983				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.31968				0.00	0	650,000,00
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<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	102.10496				0.00	0	693,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>693,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>693,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.74403				0.00	10,480,000,000	5,240,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>10,480,000,000</b>	<b>5,240,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>10,480,000,000</b>	<b>5,240,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	105.40262				0.00	0	1,800,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>1,800,00</b>
SBT103 On 30/09/2025 Spot Bond					0.00000	105.54832				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>	
SBT104 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>	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.79584				0.00	5,500,000,000	5,500,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>5,500,000,000</b>	<b>5,500,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>5,500,000,000</b>	<b>5,500,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.38334				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.46597				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			6.87000	108.53864	6.87000	108.51850				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	100.48117				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>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.54573				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.67567				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.49785				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.38253				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	101.09705				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.41739				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	100.43130				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			9.42000	95.90049	9.42000	95.87611				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	100.44632				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	100.48910				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	100.46151				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	100.45769				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	100.48808				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>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.45017				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	100.48808				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	100.48047				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.53360				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	100.46537				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	100.50326				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	100.49944				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			7.19500	109.64804	7.19500	109.62674				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	101.45723				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	100.24970				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	100.61513				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.34703				0.00	0	410,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.62146				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	100.31839				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	100.32553				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.26469				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	100.92825				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	99.97449				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	100.16151				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.15862				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	101.01622				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	100.31851				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	101.93371				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08: On 16/05/2024 Spot Bond					0.00000	101.14490				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	154.79719				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			8.44500	110.35348	8.44500	110.32840				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			9.61500	84.82903	9.61500	84.80738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.08939				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>	
SSN041 On 13/10/2023 Spot Bond					0.00000	100.93100				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond			6.90000	108.38967	6.90000	108.36947				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			4.80000	115.11758	4.80000	115.08151				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.38202				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.74462				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.49248				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>	
SSN051 On 08/12/2023 Spot Bond			2.25000	2.25000	2.25000	321.66691				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.71837				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>	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.63556				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>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06( On 05/10/2022 Spot Bond					0.00000	100.91365				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			3.04000	3.04000	3.04000	155.33287				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			4.80000	4.80000	4.80000	115.08151				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			3.96000	3.96000	3.96000	112.44144				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			3.87000	3.87000	3.87000	206.85022				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	100.24805				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	100.24358				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	99.99996				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	99.99996				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07( On 15/06/2028 Spot Bond					0.00000	100.00000				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	100.00000				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	99.88867				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.95269				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	100.25542				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	100.01679				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	100.59298				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			4.74000	4.74000	4.74000	227.69515				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	100.28060				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	98.97206				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	100.20897				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	100.27149				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.12864				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.54000	87.58344	10.54000	87.55860				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.60931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.02000	99.36241	4.02000	205.17079				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			4.92000	93.32363	4.92000	223.93165				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	100.49847				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	101.49960				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 11/06/2022 Spot Bond					0.00000	100.07387				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	100.19928				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	101.13390				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	100.91649				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>	
SSN134 On 20/10/2022 Spot Bond					0.00000	100.83241				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>	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.96450				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>	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.85115				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14 On 03/11/2022 Spot Bond					0.00000	100.65004				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	100.78751				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	100.10642				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	100.66240				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	100.51282				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	100.29807				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	100.17152				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>	
SST20 On 08/12/2026 Spot Bond					0.00000	100.11808				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	100.06687				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.94000	104.30039	8.94000	104.27533				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	100.29211				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	100.32015				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.31896				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	100.33368				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	100.32773				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	100.45105	7.21000	100.43140				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	100.48243	7.72000	100.46141				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	100.53233				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	100.57040				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	99.91062				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	101.16047				0.00	360,000,000	180,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.49961				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	100.59039				0.00	0	700,000,000
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.86156				0.00	1,430,000,000	1,430,000,000

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 TFS157 SPOT</b>										<b>0.00</b>	<b>1,430,000,000</b>	<b>1,430,000,000</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>1,430,000,000</b>	<b>1,430,000,000</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.91195				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	100.41895				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>	
TFS161On 27/05/2022 Spot Bond					0.00000	100.26640				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	99.91428				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	100.85503				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	101.32767				0.00	0	200,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.63119				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	100.74521				0.00	0	8,700,000,00
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000,00</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000,00</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	100.99369				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.04628				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.05821				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	100.21495				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	100.28747				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	100.30006				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	100.34117				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	103.06500				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	100.29750				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	100.33153				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	100.31840				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.35897				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>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.48788				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.51604				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38699				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	100.57888				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	100.37268				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	101.05472				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	100.69520				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	100.49940				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	100.43452				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	100.73386				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.52969	8.49000	100.50660				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.54730				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>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.33689				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.32197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.33510				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	100.36145	5.76000	100.34571				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	100.34822				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	100.36969				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	100.37088				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	100.36671				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	100.39531				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	100.38756				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>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.49462				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>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.54505				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>	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.51539				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.36045				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	100.35153				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	100.38184				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	100.36817				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	100.49098				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	100.46906				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	100.29212				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	100.04702				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			6.60000	101.34957	6.60000	101.33180				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.22000	105.53250	7.22000	105.51216				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	100.90910				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	100.96209				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</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 TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.94000	104.53354	8.94000	104.50842				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	101.27542				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	99.93780				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.41567				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	100.53492				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			7.11800	109.46800	7.11800	109.44685			396,354,441,200.00		55,683,400	1,152,146,600
<b>Total TN23 SPOT</b>									<b>396,354,441,200.00</b>		<b>55,683,400</b>	<b>1,152,146,600</b>
<b>Total For TN23</b>									<b>396,354,441,200.00</b>		<b>55,683,400</b>	<b>1,152,146,600</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	38.02723	100.00000	37.94214				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			9.23000	101.42223	9.23000	101.39696			204,162,062,000.00		22,119,400	1,640,638,000
<b>Total TN25 SPOT</b>									<b>204,162,062,000.00</b>		<b>22,119,400</b>	<b>1,640,638,000</b>
<b>Total For TN25</b>									<b>204,162,062,000.00</b>		<b>22,119,400</b>	<b>1,640,638,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.64906	100.00000	15.61405				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.37000	96.79548	10.37000	96.76845			196,461,724,000.00		18,945,200	18,576,528,400
<b>Total TN27 SPOT</b>									<b>196,461,724,000.00</b>		<b>18,945,200</b>	<b>18,576,528,400</b>
<b>Total For TN27</b>									<b>196,461,724,000.00</b>		<b>18,945,200</b>	<b>18,576,528,400</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.62000	100.00000	12.59176				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			10.80500	98.40079	10.80500	98.39506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.47500	99.31119	11.47500	99.28075				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	119.83570	8.00000	119.80987				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			11.83700	98.04185	11.83700	98.03562				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			12.12000	94.61620	12.12000	94.58562				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	104.64999	10.75000	104.61990				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	100.61383				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	100.65658				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			5.17000	102.16635	5.17000	101.33844				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.24720				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	101.53072				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	101.26102				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.60599				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3: On 20/06/2026 Spot Bond			7.61000	101.19073	7.61000	101.75938				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	101.07738				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	101.34798				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	99.97109				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			6.61000	104.57204	6.61000	104.55325				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	100.45238				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	100.57642				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	100.12181				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.87944				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	100.92579				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			6.90000	108.32081	6.90000	108.30063				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.87944				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	100.92579				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	103.63503	8.62000	103.61101				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.04005				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	101.70915				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	101.42612				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	101.68137				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	101.80971				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	102.24663				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP257: On 11/03/2022 Spot Bond					0.00000	0.00000				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	99.98621				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>	
TSP258: On 11/05/2022 Spot Bond					0.00000	99.24352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	97.41428				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	94.64908				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	94.42981				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	53,500,000.00
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,500,000.00</b>
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	<b>53,500,000.00</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.29633				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	100.94186				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	101.64508				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	0.00000				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	100.77186				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>	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.68744				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	100.60301				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>	

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 28/04/2022 Spot Bond					0.00000	100.54404				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	100.50597				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	100.32021				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	100.23227				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	100.14246				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			10.77000	101.92139	10.77000	101.89235				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	100.43116				0.00	0	3,724,616,80
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,724,616,80</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>3,724,616,80</b>
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.48049				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	100.45625				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	100.50731				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.50325				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	100.53794				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.60177				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	100.63677				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	100.97403				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	101.16641				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	100.27968				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	100.45339				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	100.50331				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	100.26872				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	100.24648				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	101.36797				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.41e+017</b>	<b>2,363,560,050,400</b>	<b>580,719,997,20</b>
<b>Total for SPOT :</b>										<b>1.41e+017</b>	<b>363,560,050,400</b>	<b>580,719,997,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									1.406696131e+017	363,560,055,932	580,721,115,42
<b>Total Options</b>									0.000000000	0	149,18
<b>Grand Total:</b>									1.41e+017	363,560,055,932	580,721,264,61