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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/04/2022

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			11.56295	75.79393	11.58829	75.66492			0.00	0	
ES33	On	04/08/2022	Bond Future			11.78721	76.83145	11.81282	76.70471			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.00377	74.16675	12.03012	74.03985			0.00	0	
ES33	On	02/02/2023	Bond Future			12.20369	75.42436	12.23060	75.29805			0.00	0	
ES33	On	04/05/2023	Bond Future			12.40772	72.92133	12.43553	72.79408			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			11.96126	74.24941	12.00574	73.98804			0.00	0	
ES42	On	04/08/2022	Bond Future			12.16506	75.26574	12.21073	75.00475			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.36249	72.10055	12.40981	71.83738			0.00	0	
ES42	On	02/02/2023	Bond Future			12.53852	73.32539	12.58729	73.06045			0.00	0	
ES42	On	04/05/2023	Bond Future			12.72522	70.31320	12.77585	70.04498			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	05/05/2022	Bond Future			160.31762	160.31762	160.27982	160.27982			4,007,940.50	25	42

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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 Intere
I2025	On	04/08/2022	Bond Future			160.87723	160.87723	160.84750	160.84750			0.00	0	6,8
I2025	On	03/11/2022	Bond Future			163.21656	163.21656	163.18989	163.18989			0.00	0	
I2025	On	02/02/2023	Bond Future			164.30146	164.30146	164.28019	164.28019			0.00	0	
I2025	On	04/05/2023	Bond Future			167.09383	167.09383	167.07486	167.07486			0.00	0	
<b>Total I2025 Future</b>												<b>4,007,940.50</b>	<b>25</b>	<b>7,28</b>
<b>Total For I2025</b>												<b>4,007,940.50</b>	<b>25</b>	<b>7,28</b>
I2029	On	05/05/2022	Bond Future			117.63784	117.63784	117.59740	117.59740			0.00	0	2,00
I2029	On	04/08/2022	Bond Future			119.24812	119.24812	119.21341	119.21341			0.00	0	3,5
I2029	On	03/11/2022	Bond Future			119.74318	119.74318	119.71062	119.71062			0.00	0	
I2029	On	02/02/2023	Bond Future			121.76799	121.76799	121.73907	121.73907			0.00	0	
I2029	On	04/05/2023	Bond Future			122.56276	122.56276	122.53534	122.53534			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,52</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>5,52</b>
I2033	On	05/05/2022	Bond Future			113.76162	113.76162	113.82412	113.82412			0.00	0	50
I2033	On	04/08/2022	Bond Future			115.31887	115.31887	115.38830	115.38830			0.00	0	7,30
I2033	On	03/11/2022	Bond Future			115.67313	115.67313	115.74608	115.74608			0.00	0	
I2033	On	02/02/2023	Bond Future			117.62888	117.62888	117.70721	117.70721			0.00	0	
I2033	On	04/05/2023	Bond Future			118.26817	118.26817	118.34979	118.34979			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,80</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,80</b>
I2038	On	05/05/2022	Bond Future			130.49234	130.49234	130.60346	130.60346			147,456,344.20	1,130	1,0
I2038	On	04/08/2022	Bond Future			130.43939	130.43939	130.55897	130.55897			147,396,510.70	1,130	6,8
I2038	On	03/11/2022	Bond Future			132.33631	132.33631	132.46050	132.46050			0.00	0	
I2038	On	02/02/2023	Bond Future			132.69026	132.69026	132.82157	132.82157			0.00	0	
I2038	On	04/05/2023	Bond Future			134.94620	134.94620	135.08190	135.08190			0.00	0	
<b>Total I2038 Future</b>												<b>294,852,854.90</b>	<b>2,260</b>	<b>7,91</b>
<b>Total For I2038</b>												<b>294,852,854.90</b>	<b>2,260</b>	<b>7,91</b>
I2046	On	05/05/2022	Bond Future			118.89156	118.89156	118.84271	118.84271			0.00	0	6,00
I2046	On	04/08/2022	Bond Future			120.51913	120.51913	120.47582	120.47582			0.00	0	15,7
I2046	On	03/11/2022	Bond Future			120.32505	120.32505	120.28373	120.28373			0.00	0	1,5
I2046	On	02/02/2023	Bond Future			122.36065	122.36065	122.32294	122.32294			0.00	0	
I2046	On	04/05/2023	Bond Future			122.43814	122.43814	122.40193	122.40193			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,32</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>23,32</b>
I2050	On	05/05/2022	Bond Future			123.19389	123.19389	123.14269	123.14269			3,079,847.25	25	1,2
I2050	On	04/08/2022	Bond Future			122.83457	122.83457	122.78914	122.78914			0.00	0	10,0
I2050	On	03/11/2022	Bond Future			124.62074	124.62074	124.57737	124.57737			0.00	0	
I2050	On	02/02/2023	Bond Future			124.63547	124.63547	124.59597	124.59597			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2050	On	04/05/2023	Bond Future			126.75436	126.75436	126.71611	126.71611			0.00	0	
<b>Total I2050 Future</b>												<b>3,079,847.25</b>	<b>25</b>	<b>11,25</b>
<b>Total For I2050</b>												<b>3,079,847.25</b>	<b>25</b>	<b>11,25</b>
R186	On	05/05/2022	Bond Future			8.20295	112.70005	8.24348	112.53878		5.16	1,102,769,989.25	9,785	41,87
R186	On	04/08/2022	Bond Future			8.40745	108.92632	8.44935	108.76896		5.39	1,767,438,468.32	16,226	77,48
R186	On	03/11/2022	Bond Future			8.59558	110.48503	8.63993	110.32792		5.11	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.73975	107.03681	8.78641	106.88116		5.03	0.00	0	
R186	On	04/05/2023	Bond Future			8.90352	108.83634	8.95353	108.67996		4.81	0.00	0	
<b>Total R186 Future</b>												<b>2,870,208,457.57</b>	<b>26,011</b>	<b>130,46</b>
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.23	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,230.79000	6.23079	6,069,520	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.00000	0.00000	0,000	5.03	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			3,916.12000	3.91612	3,754,850	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			0.13000	0.00013	0,120	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			284.61000	0.28461	205,880	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			214.24000	0.21424	148,970	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			23.29000	0.02329	27,760	4.96	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,480.35000	1.48035	1,323,550	4.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			207.93000	0.20793	248,080	5.09	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			620.27000	0.62027	499,150	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			509.01000	0.50901	591,550	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			0.24000	0.00024	0,070	6.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			533.35000	0.53335	618,630	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			269.31000	0.26931	193,320	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			558.29000	0.55829	646,290	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			254.63000	0.25463	181,360	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			636.66000	0.63666	732,660	5.25	0.00	0	4
R186	On	05/05/2022	Bond Future	7.48	Put			3,089.01000	3.08901	2,927,730	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,591.42000	1.59142	1,738,860	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			29.34000	0.02934	15,510	5.58	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,727.59000	2.72759	2,887,400	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			2.35000	0.00235	0,890	5.97	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			3,644.62000	3.64462	3,805,720	6.28	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			692.72000	0.69272	743,620	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,899.38000	1.89938	1,792,920	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,988.10000	4.98810	5,130,470	6.32	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			137.27000	0.13727	122,280	6.32	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			34.18000	0.03418	38,100	5.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,808.85000	5.80885	5,655,410	5.19	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	Opt Interr
R186	On	04/08/2022	Bond Future	7.96	Call		482.28000	0.48228	521,290	5.15	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,338.19000	2.33819	2,219,840	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		706.77000	0.70677	758,410	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,875.39000	1.87539	1,769,670	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		721.01000	0.72101	773,380	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,851.60000	1.85160	1,746,610	5.24	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,823.14000	1.82314	1,737,280	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,486.67000	1.48667	1,558,460	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,805.55000	1.80555	1,720,230	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,450.91000	1.45091	1,521,620	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,840.87000	1.84087	1,754,470	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,468.73000	1.46873	1,539,980	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,157.71000	1.15771	1,214,250	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,692.58000	2.69258	2,593,470	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,171.78000	1.17178	1,228,770	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,672.72000	2.67272	2,574,060	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,143.38000	1.14338	1,199,470	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,712.19000	2.71219	2,612,630	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,302.06000	2.30206	2,218,530	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		1,900.06000	1.90006	1,973,290	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		2,286.86000	2.28686	2,203,710	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,915.88000	1.91588	1,989,480	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,271.31000	2.27131	2,188,530	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,883.87000	1.88387	1,956,720	4.75	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,72</b>
<b>Total For R186</b>											<b>2,870,208,457.57</b>	<b>26,011</b>	<b>155,18</b>
R197	On	05/05/2022	Bond Future			330.04116	330.04116	329.95189	329.95189		0.00	0	6'
R197	On	04/08/2022	Bond Future			326.10106	326.10106	326.02832	326.02832		0.00	0	3'
R197	On	03/11/2022	Bond Future			330.84285	330.84285	330.77631	330.77631		0.00	0	
R197	On	02/02/2023	Bond Future			327.74805	327.74805	327.69255	327.69255		0.00	0	
R197	On	04/05/2023	Bond Future			333.32225	333.32225	333.27123	333.27123		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>94</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>94</b>
R202	On	05/05/2022	Bond Future			250.79357	250.79357	250.69168	250.69168		0.00	0	7'
R202	On	04/08/2022	Bond Future			249.73420	249.73420	249.64432	249.64432		0.00	0	6,5'
R202	On	03/11/2022	Bond Future			253.36515	253.36515	253.27939	253.27939		0.00	0	
R202	On	02/02/2023	Bond Future			253.03308	253.03308	252.95524	252.95524		0.00	0	
R202	On	04/05/2023	Bond Future			257.33452	257.33452	257.25915	257.25915		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,30</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 R202</b>									<b>0.00</b>	<b>0</b>	<b>7,30</b>
R2023 On 05/05/2022 Bond Future			5.46493	103.26331	5.50464	103.23184		0.99	110,904,794.94	1,074	13,6
R2023 On 04/08/2022 Bond Future			5.49004	104.65085	5.53806	104.62451		0.70	35,999,892.40	344	22,18
R2023 On 03/11/2022 Bond Future			5.24021	102.23117	5.31929	102.20676		0.38	0.00	0	
<b>Total R2023 Future</b>									<b>146,904,687.34</b>	<b>1,418</b>	<b>35,82</b>
R2023 On 05/05/2022 Bond Future	6.29	Call			619.26000	0.61926	650,650	1.25	0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			0.11000	0.00011	0,030	1.25	0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			627.10000	0.62710	658,500	1.25	0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			0.10000	0.00010	0,030	1.25	0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			634.92000	0.63492	666,340	1.25	0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			0.08000	0.00008	0,030	1.25	0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			346.06000	0.34606	365,260	0.78	0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			66.09000	0.06609	58,950	0.78	0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			337.29000	0.33729	356,300	0.78	0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			68.23000	0.06823	60,900	0.78	0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			341.67000	0.34167	360,780	0.78	0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			67.15000	0.06715	59,920	0.78	0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			35.60000	0.03560	30,920	0.45	0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			327.74000	0.32774	347,520	0.45	0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			35.21000	0.03521	30,580	0.45	0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			322.39000	0.32239	342,070	0.45	0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			35.99000	0.03599	31,260	0.45	0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			325.06000	0.32506	344,790	0.45	0.00	0	
<b>Total R2023 Option</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>									<b>146,904,687.34</b>	<b>1,418</b>	<b>35,82</b>
R2030 On 05/05/2022 Bond Future			9.87264	92.20449	9.91290	92.00447		8.18	2,239,462,653.12	24,288	56,08
R2030 On 04/08/2022 Bond Future			10.08738	89.43764	10.12864	89.23988		8.41	917,361,873.48	10,257	94,8
R2030 On 03/11/2022 Bond Future			10.27955	90.71827	10.32237	90.51971		8.03	1,699,878,943.26	18,738	18,73
R2030 On 02/02/2023 Bond Future			10.44820	88.22841	10.49245	88.02990		8.07	0.00	0	
R2030 On 04/05/2023 Bond Future			10.63220	89.71273	10.67840	89.51239		7.79	0.00	0	
<b>Total R2030 Future</b>									<b>4,856,703,469.86</b>	<b>53,283</b>	<b>169,65</b>
R2030 On 05/05/2022 Bond Future	7.73	Call			0.00000	0.00000	0,000	7.60	0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,713.50000	11.71350	11,513,480	7.60	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			0.00000	0.00000	0,000	7.58	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,372.17000	9.37217	9,172,150	7.58	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.00000	0.00000	0,000	7.57	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			5,690.79000	5.69079	5,490,770	7.56	0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			0.00000	0.00000	0,000	7.56	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,262.86000	5.26286	5,062,840	7.56	0.00	0	

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	9.15	Call			0.15000	0.00015	0,140	7.57	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,888.92000	3.88892	3,688,890	7.57	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,852.13000	2.85213	2,652,450	7.68	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			58.02000	0.05802	68,370	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,627.64000	1.62764	1,437,970	7.98	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			90.32000	0.09032	106,700	8.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,406.78000	1.40678	1,223,140	8.04	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			0.00000	0.00000	0,000	7.56	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			431.16000	0.43116	323,570	8.53	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,476.54000	1.47654	1,634,120	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			115.13000	0.11513	72,690	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,518.33000	1.51833	1,677,890	9.08	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			108.29000	0.10829	67,830	9.08	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			3.23000	0.00323	3,570	7.68	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,536.95000	7.53695	7,336,930	7.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,560.45000	1.56045	1,721,920	9.10	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			101.81000	0.10181	63,260	9.10	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,376.02000	5.37602	5,575,970	10.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			0.10000	0.00010	0,030	10.48	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			614.98000	0.61498	707,410	8.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			510.32000	0.51032	552,300	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,385.37000	3.38537	3,229,590	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			522.62000	0.52262	565,380	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,347.85000	3.34785	3,192,850	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			11.82000	0.01182	13,300	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,339.12000	9.33912	9,142,840	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			535.13000	0.53513	578,670	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,310.57000	3.31057	3,156,350	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,272.49000	4.27249	4,429,790	9.44	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			449.64000	0.44964	409,180	9.44	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			128.03000	0.12803	141,630	7.75	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,486.83000	5.48683	5,302,670	7.75	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,705.16000	2.70516	2,587,260	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,594.14000	1.59414	1,675,500	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,678.46000	2.67846	2,561,260	7.94	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,614.90000	1.61490	1,696,960	7.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,652.21000	2.65221	2,535,710	7.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,573.80000	1.57380	1,654,460	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			947.61000	0.94761	999,260	7.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,779.23000	4.77923	4,632,370	7.57	0.00	0	10

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	02/02/2023	Bond Future	9.80	Call		1,148.13000	1.14813	1,207,370	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,320.79000	4.32079	4,181,520	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		266.49000	0.26649	285,030	7.48	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,230.57000	8.23057	8,050,600	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,459.79000	1.45979	1,529,750	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,747.68000	3.74768	3,619,130	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,477.39000	1.47739	1,547,930	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,719.02000	3.71902	3,591,050	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		490.77000	0.49077	521,680	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,530.30000	6.53030	6,362,700	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,495.13000	1.49513	1,566,240	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,690.52000	3.69052	3,563,120	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,373.36000	1.37336	1,440,470	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,893.03000	3.89303	3,761,630	7.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		3,115.44000	3.11544	3,008,410	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,491.65000	2.49165	2,585,470	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,093.53000	3.09353	2,987,010	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,448.18000	2.44818	2,540,990	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,137.47000	3.13747	3,029,940	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,469.87000	2.46987	2,563,180	7.67	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>29,42</b>
<b>Total For R2030</b>											<b>4,856,703,469.86</b>	<b>53,283</b>	<b>199,08</b>
R2032	On	05/05/2022	Bond Future			10.27086	88.51478	10.31008	88.29530	9.50	7,622,361,764.92	86,114	83,18
R2032	On	04/08/2022	Bond Future			10.46541	89.70413	10.50547	89.48648	9.21	291,538,422.50	3,250	68,80
R2032	On	03/11/2022	Bond Future			10.64946	86.83704	10.69090	86.61822	9.28	6,933,503,458.80	79,845	79,84
R2032	On	02/02/2023	Bond Future			10.80948	88.28951	10.85213	88.07022	8.89	0.00	0	
R2032	On	04/05/2023	Bond Future			10.97776	85.61811	11.02204	85.39661	9.00	0.00	0	
<b>Total R2032 Future</b>											<b>14,847,403,646.22</b>	<b>169,209</b>	<b>231,84</b>
R2032	On	05/05/2022	Bond Future	9.58	Call		0.15000	0.00015	0,150	8.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		4,209.12000	4.20912	3,989,640	8.49	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		257.35000	0.25735	303,290	9.34	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		988.13000	0.98813	814,590	9.34	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		505.61000	0.50561	587,200	9.60	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Put		6.36000	0.00636	2,720	11.19	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		3,853.09000	3.85309	4,069,930	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		4.47000	0.00447	1,830	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		3,905.27000	3.90527	4,122,320	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		4.08000	0.00408	1,650	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		617.89000	0.61789	480,000	9.60	0.00	0	



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	05/05/2022	Bond Future	11.04	Call			3,957.44000	3.95744	4,174,680	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			3.73000	0.00373	1,490	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,685.44000	4.68544	4,904,260	11.50	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1.00000	0.00100	0,340	11.50	0.00	0	7!
R2032	On	05/05/2022	Bond Future	10.98	Call			3,644.25000	3.64425	3,860,090	11.19	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			266.93000	0.26693	293,890	8.23	0.00	0	8!
R2032	On	04/08/2022	Bond Future	9.72	Put			4,670.53000	4.67053	4,479,840	8.23	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			779.81000	0.77981	840,640	8.76	0.00	0	1,3!
R2032	On	04/08/2022	Bond Future	10.10	Put			3,016.78000	3.01678	2,859,960	8.76	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			18.85000	0.01885	21,400	8.13	0.00	0	8!
R2032	On	04/08/2022	Bond Future	8.97	Put			8,907.90000	8.90790	8,692,800	8.13	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			998.65000	0.99865	1,071,060	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,621.22000	2.62122	2,475,980	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,020.26000	1.02026	1,093,740	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,587.26000	2.58726	2,443,090	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			85.82000	0.08582	96,230	7.96	0.00	0	1,3!
R2032	On	04/08/2022	Bond Future	9.40	Put			6,368.49000	6.36849	6,161,250	7.96	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			5,971.62000	5.97162	6,159,970	10.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			297.23000	0.29723	267,930	10.73	0.00	0	8!
R2032	On	04/08/2022	Bond Future	11.89	Call			7,272.66000	7.27266	7,471,240	11.12	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			179.02000	0.17902	159,950	11.12	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			977.49000	0.97749	1,048,820	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,655.68000	2.65568	2,509,360	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,885.78000	4.88578	4,714,320	8.47	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			194.41000	0.19441	211,160	8.32	0.00	0	1!
R2032	On	03/11/2022	Bond Future	9.31	Put			7,902.19000	7.90219	7,700,120	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,765.15000	3.76515	3,615,670	8.80	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			216.96000	0.21696	235,380	8.32	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			7,630.07000	7.63007	7,429,670	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			268.73000	0.26873	290,880	8.31	0.00	0	5!
R2032	On	03/11/2022	Bond Future	9.46	Put			7,096.16000	7.09616	6,899,490	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			691.05000	0.69105	738,410	8.47	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.66	Put			2,392.96000	2.39296	2,279,630	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			992.69000	0.99269	1,054,180	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,128.79000	4.12879	3,971,460	8.69	0.00	0	4!
R2032	On	03/11/2022	Bond Future	10.16	Call			1,083.71000	1.08371	1,149,100	8.75	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,943.97000	3.94397	3,790,540	8.75	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			1,179.61000	1.17961	1,248,950	8.80	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Put			391.70000	0.39170	364,740	11.24	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.49	Call			1,795.14000	1.79514	1,886,980	9.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.49	Put			2,862.90000	2.86290	2,735,920	9.08	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,968.21000	1.96821	2,065,700	9.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,661.94000	2.66194	2,540,610	9.14	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.66	Call			2,229.87000	2.22987	2,335,360	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,256.84000	2.25684	2,363,120	9.22	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.67	Put			2,367.11000	2.36711	2,254,570	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,262.71000	5.26271	5,427,330	10.19	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			888.89000	0.88889	834,690	10.19	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			8,342.82000	8.34282	8,534,680	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			305.35000	0.30535	327,030	8.06	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			8,731.60000	8.73160	8,533,990	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			405.30000	0.40530	432,740	8.08	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			7,907.80000	7.90780	7,715,950	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			855.68000	0.85568	905,070	8.26	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			5,823.32000	5.82332	5,653,420	8.26	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,232.75000	1.23275	1,296,920	8.46	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,885.61000	4.88561	4,730,490	8.46	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,340.80000	1.34080	1,408,840	8.51	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,668.91000	4.66891	4,517,660	8.51	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,651.69000	1.65169	1,730,170	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,121.41000	4.12141	3,980,600	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,672.45000	1.67245	1,751,590	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,088.89000	4.08889	3,948,740	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,693.06000	1.69306	1,772,860	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,056.26000	4.05626	3,916,770	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,909.06000	1.90906	1,995,480	8.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,742.18000	3.74218	3,609,310	8.73	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			2,303.26000	2.30326	2,400,920	8.84	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Put			3,244.95000	3.24495	3,123,320	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,495.50000	5.49550	5,651,530	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,335.12000	1.33512	1,271,860	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			6,050.72000	6.05072	6,213,100	9.99	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,174.28000	1.17428	1,117,370	9.99	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			9,594.87000	9.59487	9,784,560	11.11	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			551.28000	0.55128	521,680	11.11	0.00	0	7%
R2032	On	04/05/2023	Bond Future	10.88	Put			3,460.38000	3.46038	3,342,640	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			2,771.76000	2.77176	2,876,090	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			3,434.53000	3.43453	3,317,360	8.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,722.64000	2.72264	2,825,820	8.92	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,486.39000	3.48639	3,368,070	8.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.88	Call			2,747.14000	2.74714	2,850,900	8.93	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>20,05</b>
<b>Total For R2032</b>												<b>14,847,403,646.22</b>	<b>169,209</b>	<b>251,93</b>
R2035	On	05/05/2022	Bond Future			10.65010	89.43068	10.67884	89.25012		10.73	1,673,337,453.48	18,711	59,92
R2035	On	04/08/2022	Bond Future			10.83591	90.63237	10.86505	90.45419		10.35	1,888,144,164.21	20,833	120,56
R2035	On	03/11/2022	Bond Future			11.01206	87.44380	11.04203	87.26513		10.52	11,367,694.00	130	13
R2035	On	02/02/2023	Bond Future			11.16980	88.90562	11.20046	88.72717		10.07	0.00	0	
R2035	On	04/05/2023	Bond Future			11.32664	85.90670	11.35828	85.72676		10.20	0.00	0	
<b>Total R2035 Future</b>												<b>3,572,849,311.69</b>	<b>39,674</b>	<b>180,56</b>
R2035	On	05/05/2022	Bond Future	10.72	Call			764.10000	0.76410	839,900	10.65	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			506.43000	0.50643	401,670	10.65	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call			1,173.86000	1.17386	1,279,470	10.92	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			294.66000	0.29466	219,710	10.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,687.62000	5.68762	5,867,840	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			0.00000	0.00000	0,000	14.15	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			0.52000	0.00052	0,180	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,744.50000	5.74450	5,924,750	12.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			0.47000	0.00047	0,160	12.92	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,801.33000	5.80133	5,981,610	12.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			0.43000	0.00043	0,150	12.94	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,157.69000	11.15769	11,338,250	14.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,072.78000	1.07278	1,126,370	10.10	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			3,153.43000	3.15343	3,028,840	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,581.75000	1.58175	1,652,430	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,411.95000	2.41195	2,304,450	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			41.44000	0.04144	44,950	8.91	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			8,769.95000	8.76995	8,595,280	8.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			131.52000	0.13152	141,630	8.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			6,726.21000	6.72621	6,558,140	8.96	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			7,778.33000	7.77833	7,936,380	12.59	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			255.16000	0.25516	235,030	12.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,338.41000	1.33841	1,401,300	10.22	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,728.19000	2.72819	2,612,900	10.22	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,553.48000	1.55348	1,623,290	10.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,445.61000	2.44561	2,337,240	10.32	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,610.11000	1.61011	1,681,660	10.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,378.45000	2.37845	2,271,820	10.34	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			2,938.36000	2.93836	3,042,800	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,342.01000	1.34201	1,268,270	10.85	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	10.30	Put			5,443.15000	5.44315	5,303,840	9.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,396.66000	1.39666	1,452,480	10.07	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,273.26000	4.27326	4,150,410	10.07	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Put			2,643.37000	2.64337	2,551,260	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			2,947.87000	2.94787	3,039,460	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,426.50000	2.42650	2,339,420	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			303.61000	0.30361	320,790	9.29	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			8,038.75000	8.03875	7,877,260	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			859.36000	0.85936	898,720	9.71	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,374.55000	2.37455	2,288,710	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,481.03000	9.48103	9,635,670	12.97	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			474.44000	0.47444	450,410	12.97	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			2,505.45000	2.50545	2,588,210	10.51	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,815.96000	2.81596	2,720,050	10.51	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			2,690.79000	2.69079	2,777,350	10.57	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			2,980.89000	2.98089	3,073,090	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,400.54000	2.40054	2,314,070	10.66	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,013.83000	3.01383	3,106,660	10.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			985.98000	0.98598	1,025,850	9.18	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			6,456.22000	6.45622	6,317,640	9.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,687.80000	1.68780	1,746,300	9.56	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,913.01000	4.91301	4,793,060	9.56	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Call			2,196.61000	2.19661	2,266,500	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,148.37000	4.14837	4,039,810	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,222.46000	2.22246	2,292,890	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,114.23000	4.11423	4,006,210	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			442.47000	0.44247	463,340	9.05	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,099.35000	9.09935	8,941,770	9.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,713.11000	2.71311	2,793,280	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,535.01000	3.53501	3,436,730	9.93	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			11,222.50000	11.22250	11,378,050	12.53	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			557.16000	0.55716	534,260	12.53	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,170.93000	2.17093	2,240,270	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,182.74000	4.18274	4,073,630	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,685.04000	2.68504	2,764,670	9.92	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,565.89000	3.56589	3,467,070	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,007.62000	4.00762	3,910,030	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,129.79000	3.12979	3,212,610	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			3,977.79000	3.97779	3,880,670	10.17	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,157.70000	3.15770	3,240,990	10.18	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
R2035	On	04/05/2023	Bond Future	11.22	Put			3,948.13000	3.94813	3,851,480	10.18	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			3,102.00000	3.10200	3,184,350	10.17	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>10,95</b>
<b>Total For R2035</b>												<b>3,572,849,311.69</b>	<b>39,674</b>	<b>191,56</b>
R2037	On	05/05/2022	Bond Future			10.80006	85.52478	10.81370	85.43791		11.39	1,851,525,962.22	21,649	38,28
R2037	On	04/08/2022	Bond Future			10.98469	82.41776	10.99814	82.33435		11.58	1,701,844,326.24	20,649	123,4
R2037	On	03/11/2022	Bond Future			11.14867	83.59821	11.16233	83.51543		11.21	0.00	0	
R2037	On	02/02/2023	Bond Future			11.29508	80.73962	11.30875	80.65856		11.32	0.00	0	
R2037	On	04/05/2023	Bond Future			11.44916	82.09879	11.46311	82.01786		10.93	0.00	0	
<b>Total R2037 Future</b>												<b>3,553,370,288.46</b>	<b>42,298</b>	<b>161,70</b>
R2037	On	05/05/2022	Bond Future	11.82	Call			6,055.28000	6.05528	6,141,920	14.01	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			0.39000	0.00039	0,160	14.01	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,112.07000	6.11207	6,198,730	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			0.36000	0.00036	0,150	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,168.79000	6.16879	6,255,470	14.03	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			0.32000	0.00032	0,130	14.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1,664.67000	1.66467	1,693,370	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,338.89000	2.33889	2,284,180	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,694.28000	1.69428	1,723,380	11.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,305.81000	2.30581	2,251,500	11.45	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.21	Call			2,745.22000	2.74522	2,786,860	11.85	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	11.21	Put			1,447.66000	1.44766	1,405,890	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,598.80000	3.59880	3,648,300	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,044.86000	1.04486	1,010,950	12.21	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call			203.68000	0.20368	208,350	10.03	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			6,059.45000	6.05945	5,980,710	10.03	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,054.37000	6.05437	6,119,020	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			456.15000	0.45615	437,390	13.29	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call			1,724.18000	1.72418	1,753,680	11.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,273.09000	2.27309	2,219,180	11.46	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,329.38000	2.32938	2,286,860	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,205.34000	3.20534	3,245,040	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,377.98000	2.37798	2,334,900	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,240.65000	3.24065	3,280,640	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,353.68000	2.35368	2,310,890	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,275.89000	3.27589	3,316,150	11.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,469.36000	2.46936	2,499,820	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			4,024.19000	4.02419	3,973,590	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,415.42000	2.41542	2,445,410	11.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	02/02/2023	Bond Future	11.03	Put		4,092.26000	4.09226	4,041,190	11.13	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,442.31000	2.44231	2,472,540	11.14	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,058.11000	4.05811	4,007,280	11.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,057.67000	4.05767	4,011,120	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,190.96000	3.19096	3,225,550	10.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,027.01000	4.02701	3,980,670	10.80	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,134.60000	3.13460	3,168,780	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,088.51000	4.08851	4,041,760	10.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,162.72000	3.16272	3,197,100	10.79	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>											<b>3,553,370,288.46</b>	<b>42,298</b>	<b>163,95</b>
R2040	On	05/05/2022	Bond Future			10.89454	87.69422	10.94305	87.36175	11.99	284,918,520.78	3,249	21,85
R2040	On	04/08/2022	Bond Future			11.07285	84.36599	11.12262	84.03377	12.20	878,418,687.88	10,412	110,72
R2040	On	03/11/2022	Bond Future			11.23093	85.57441	11.28229	85.23932	11.82	2,567,232.30	30	3
R2040	On	02/02/2023	Bond Future			11.37219	82.49867	11.42502	82.16122	11.97	0.00	0	
R2040	On	04/05/2023	Bond Future			11.52020	83.88773	11.57484	83.54603	11.57	0.00	0	
<b>Total R2040 Future</b>											<b>1,165,904,440.96</b>	<b>13,691</b>	<b>132,55</b>
R2040	On	05/05/2022	Bond Future	9.82	Call		0.00000	0.00000	0,000	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,248.97000	8.24897	7,916,500	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		43.70000	0.04370	55,440	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,653.75000	2.65375	2,333,020	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,163.17000	6.16317	6,495,020	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	15.96	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		0.87000	0.00087	0,250	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,223.70000	6.22370	6,555,610	14.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		0.79000	0.00079	0,230	14.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,284.16000	6.28416	6,616,110	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		0.72000	0.00072	0,200	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,616.72000	12.61672	12,949,190	15.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,870.61000	1.87061	2,019,180	12.24	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,490.52000	2.49052	2,306,870	12.24	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,345.52000	7.34552	7,632,890	14.55	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		399.87000	0.39987	355,020	14.55	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		32.10000	0.03210	37,820	10.54	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,399.92000	10.39992	10,073,420	10.54	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		972.44000	0.97244	1,067,590	11.76	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,860.32000	3.86032	3,623,250	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,902.96000	1.90296	2,053,170	12.26	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,455.59000	2.45559	2,273,580	12.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/08/2022	Bond Future	11.05	Call		1,935.61000	1.93561	2,087,450	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,421.05000	2.42105	2,240,670	12.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,576.64000	2.57664	2,423,990	11.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,373.05000	3.37305	3,556,640	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,548.92000	2.54892	2,397,420	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,300.53000	3.30053	3,481,830	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,604.61000	2.60461	2,450,820	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,336.70000	3.33670	3,519,140	11.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,531.71000	2.53171	2,672,460	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,576.42000	4.57642	4,379,720	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,559.93000	2.55993	2,701,700	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,538.52000	4.53852	4,342,840	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,503.65000	2.50365	2,643,380	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,614.57000	4.61457	4,416,850	11.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,442.90000	4.44290	4,262,720	11.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,435.59000	3.43559	3,597,990	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,409.76000	4.40976	4,230,460	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,466.12000	3.46612	3,629,420	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,376.83000	4.37683	4,198,430	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,405.18000	3.40518	3,566,700	11.50	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,96</b>
<b>Total For R2040</b>											<b>1,165,904,440.96</b>	<b>13,691</b>	<b>137,56</b>
R2044	On	05/05/2022	Bond Future			10.91376	84.50858	10.96182	84.17212	12.65	345,640,092.20	4,090	36,4
R2044	On	04/08/2022	Bond Future			11.08230	81.26279	11.13163	80.92631	12.88	316,924,881.00	3,900	62,28
R2044	On	03/11/2022	Bond Future			11.23137	82.42670	11.28225	82.08732	12.48	0.00	0	
R2044	On	02/02/2023	Bond Future			11.36424	79.42358	11.41657	79.08161	12.65	0.00	0	
R2044	On	04/05/2023	Bond Future			11.50303	80.76096	11.55712	80.41464	12.24	0.00	0	
<b>Total R2044 Future</b>											<b>662,564,973.20</b>	<b>7,990</b>	<b>98,70</b>
R2044	On	05/05/2022	Bond Future	11.91	Call		6,194.92000	6.19492	6,530,860	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		0.73000	0.00073	0,210	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,255.94000	6.25594	6,591,920	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		0.67000	0.00067	0,190	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,316.87000	6.31687	6,652,890	15.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		0.61000	0.00061	0,170	15.34	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,108.99000	2.10899	2,269,680	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,324.47000	2.32447	2,148,680	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,040.34000	2.04034	2,197,730	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,392.56000	2.39256	2,213,470	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,074.43000	2.07443	2,233,480	13.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/08/2022	Bond Future	11.09	Put		2,358.23000	2.35823	2,180,800	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,618.10000	2.61810	2,463,840	12.65	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,431.50000	3.43150	3,617,790	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,589.85000	2.58985	2,436,760	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,357.70000	3.35770	3,541,660	12.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,646.84000	2.64684	2,491,420	12.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,394.40000	3.39440	3,579,520	12.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,710.89000	2.71089	2,858,670	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,478.88000	4.47888	4,284,690	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,740.69000	2.74069	2,889,520	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,441.17000	4.44117	4,248,030	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,681.25000	2.68125	2,828,000	12.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,516.84000	4.51684	4,321,620	12.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,462.83000	4.46283	4,282,140	12.16	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,546.34000	3.54634	3,712,880	12.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,429.26000	4.42926	4,249,480	12.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,577.62000	3.57762	3,745,060	12.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,395.59000	4.39559	4,216,710	12.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,514.87000	3.51487	3,680,500	12.16	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>662,564,973.20</b>	<b>7,990</b>	<b>98,70</b>
R2048	On	05/05/2022	Bond Future			10.84263	83.62595	10.87999	83.35523	13.13	432,346,161.50	5,170	129,0
R2048	On	04/08/2022	Bond Future			10.99784	84.74965	11.03604	84.47970	12.69	431,375,718.50	5,090	184,46
R2048	On	03/11/2022	Bond Future			11.14370	81.54019	11.18307	81.26829	12.95	0.00	0	
R2048	On	02/02/2023	Bond Future			11.27361	82.90353	11.31403	82.63011	12.45	0.00	0	
R2048	On	04/05/2023	Bond Future			11.40121	79.86730	11.44292	79.59068	12.71	0.00	0	
<b>Total R2048 Future</b>											<b>863,721,880.00</b>	<b>10,260</b>	<b>313,47</b>
R2048	On	05/05/2022	Bond Future	11.79	Call		6,141.53000	6.14153	6,411,400	16.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1.30000	0.00130	0,450	16.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,204.32000	6.20432	6,474,270	16.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1.18000	0.00118	0,410	16.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,267.04000	6.26704	6,537,060	16.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1.07000	0.00107	0,370	16.16	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,127.72000	2.12772	2,252,820	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,382.36000	2.38236	2,237,510	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		1,785.56000	1.78556	1,897,090	12.55	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		2,754.15000	2.75415	2,595,730	12.55	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,056.76000	2.05676	2,179,160	12.66	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,453.32000	2.45332	2,305,770	12.66	0.00	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
R2048	On	04/08/2022	Bond Future	10.99	Call			2,092.17000	2.09217	2,215,920	12.68		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,417.72000	2.41772	2,271,520	12.68		0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			40.73000	0.04073	45,870	10.95		0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			10,502.54000	10.50254	10,237,730	10.95		0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			277.69000	0.27769	305,580	11.19		0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			6,565.22000	6.56522	6,323,160	11.19		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			544.16000	0.54416	591,550	11.61		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			5,252.34000	5.25234	5,029,780	11.61		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			3,535.42000	3.53542	3,683,690	13.03		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,602.24000	2.60224	2,478,610	13.03		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			3,458.74000	3.45874	3,605,110	13.01		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,660.66000	2.66066	2,535,130	13.01		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			3,496.99000	3.49699	3,644,320	13.02		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,631.31000	2.63131	2,506,740	13.02		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,853.02000	2.85302	2,971,610	12.29		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,459.34000	4.45934	4,304,510	12.29		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,790.57000	2.79057	2,907,470	12.27		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,536.81000	4.53681	4,380,290	12.27		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,821.71000	2.82171	2,939,460	12.28		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,497.93000	4.49793	4,342,260	12.28		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,755.81000	3.75581	3,890,520	12.58		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,374.40000	4.37440	4,232,490	12.58		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,690.21000	3.69021	3,823,460	12.57		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,443.07000	4.44307	4,299,700	12.57		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,722.78000	3.72278	3,856,760	12.58		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,408.46000	4.40846	4,265,820	12.58		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>863,721,880.00</b>	<b>10,260</b>	<b>316,87</b>
R209	On	05/05/2022	Bond Future			10.60839	69.35968	10.63111	69.23435		12.02		203,917,459.20	2,940	11,30
R209	On	04/08/2022	Bond Future			10.77243	70.29169	10.79530	70.16838		11.64		189,436,104.55	2,695	10,80
R209	On	03/11/2022	Bond Future			10.92629	68.15299	10.94969	68.02949		11.80		35,780,319.75	525	4,10
R209	On	02/02/2023	Bond Future			11.05975	69.29279	11.08351	69.16974		11.33		0.00	0	
R209	On	04/05/2023	Bond Future			11.19794	67.30930	11.22234	67.18536		11.46		0.00	0	
<b>Total R209 Future</b>													<b>429,133,883.50</b>	<b>6,160</b>	<b>26,30</b>
R209	On	05/05/2022	Bond Future	9.50	Call			0.00000	0.00000	0,000	10.77		0.00	0	2,90
R209	On	05/05/2022	Bond Future	9.50	Put			6,650.22000	6.65022	6,524,890	10.77		0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			0.01000	0.00001	0,010	10.74		15.00	1,500	5,00
R209	On	05/05/2022	Bond Future	9.75	Put			5,105.44000	5.10544	4,980,110	10.74		0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			28.23000	0.02823	27,690	11.29		0.00	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
R209	On	05/05/2022	Bond Future	10.25	Put		2,173.74000	2.17374	2,047,870	11.29	6,143,610.00	3,000	7,50
R209	On	05/05/2022	Bond Future	11.45	Call		4,311.09000	4.31109	4,435,340	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1.97000	0.00197	0,890	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,989.34000	6.98934	7,114,660	15.35	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.01000	0.00001	0,000	15.35	0.00	1,500	8,50
R209	On	05/05/2022	Bond Future	10.75	Call		964.59000	0.96459	1,025,410	12.80	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		314.04000	0.31404	249,530	12.80	0.00	0	1,00
R209	On	05/05/2022	Bond Future	11.43	Call		4,210.89000	4.21089	4,334,950	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2.36000	0.00236	1,090	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,261.00000	4.26100	4,385,160	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2.15000	0.00215	0,980	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,173.34000	1.17334	1,215,550	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,346.75000	2.34675	2,265,650	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,196.28000	1.19628	1,239,080	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,314.57000	2.31457	2,234,060	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,150.67000	1.15067	1,192,280	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,379.27000	2.37927	2,297,570	11.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,537.88000	2.53788	2,599,790	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,116.43000	2.11643	2,054,840	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,062.59000	4.06259	4,143,460	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,247.55000	1.24755	1,204,920	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,452.11000	2.45211	2,512,690	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,187.66000	2.18766	2,124,740	11.80	6,374,220.00	3,000	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		2,480.61000	2.48061	2,541,630	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,163.77000	2.16377	2,101,290	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,509.26000	2.50926	2,570,730	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,140.09000	2.14009	2,078,060	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		152.98000	0.15298	159,880	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,440.51000	8.44051	8,323,910	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		451.69000	0.45169	469,640	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,728.95000	5.72895	5,623,400	10.40	8,435,100.00	1,500	9,50
R209	On	03/11/2022	Bond Future	10.50	Call		1,234.62000	1.23462	1,272,700	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,664.52000	3.66452	3,579,100	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		81.80000	0.08180	85,700	10.45	257,100.00	3,000	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		9,938.84000	9.93884	9,819,240	10.45	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,036.56000	2.03656	2,085,220	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,579.05000	3.57905	3,504,660	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,059.73000	2.05973	2,108,750	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,548.86000	3.54886	3,474,830	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,013.78000	2.01378	2,062,060	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/02/2023	Bond Future	10.78	Put		3,609.70000	3.60970	3,534,930	11.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,788.62000	2.78862	2,845,720	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,413.32000	3.41332	3,346,480	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,813.45000	2.81345	2,870,880	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,386.79000	3.38679	3,320,280	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,763.63000	2.76363	2,820,400	11.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,439.76000	3.43976	3,372,590	11.34	0.00	0	
<b>Total R209 Option</b>											<b>21,210,045.00</b>	<b>13,500</b>	<b>53,60</b>
<b>Total For R209</b>											<b>450,343,928.50</b>	<b>19,660</b>	<b>79,95</b>
R210	On	05/05/2022	Bond Future			219.61106	219.61106	219.54847	219.54847		0.00	0	97
R210	On	04/08/2022	Bond Future			222.61718	222.61718	222.56552	222.56552		0.00	0	96
R210	On	03/11/2022	Bond Future			222.90339	222.90339	222.85596	222.85596		0.00	0	
R210	On	02/02/2023	Bond Future			226.67341	226.67341	226.63296	226.63296		0.00	0	
R210	On	04/05/2023	Bond Future			227.49042	227.49042	227.45306	227.45306		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,93</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,93</b>
R213	On	05/05/2022	Bond Future			10.12095	83.41855	10.15521	83.24561	9.19	959,396,743.55	11,501	21,67
R213	On	04/08/2022	Bond Future			10.31603	84.53944	10.35091	84.36864	8.99	1,141,366,979.44	13,501	26,44
R213	On	03/11/2022	Bond Future			10.50226	82.21119	10.53830	82.03980	8.99	0.00	0	
R213	On	02/02/2023	Bond Future			10.66747	83.58473	10.70451	83.41354	8.63	0.00	0	
R213	On	04/05/2023	Bond Future			10.83409	81.44500	10.87252	81.27232	8.69	0.00	0	
<b>Total R213 Future</b>											<b>2,100,763,722.99</b>	<b>25,002</b>	<b>48,11</b>
R213	On	05/05/2022	Bond Future	10.63	Call			2,380.43000	2.38043	2,539,670	10.62	0	
R213	On	05/05/2022	Bond Future	10.63	Put			31.29000	0.03129	17,590	10.62	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,426.74000	2.42674	2,586,810	10.63	0	
R213	On	05/05/2022	Bond Future	10.64	Put			29.06000	0.02906	16,190	10.63	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,473.15000	2.47315	2,634,000	10.65	0	
R213	On	05/05/2022	Bond Future	10.65	Put			26.98000	0.02698	14,890	10.65	0	
R213	On	04/08/2022	Bond Future	9.90	Call			685.89000	0.68589	730,100	8.68	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,929.73000	2.92973	2,803,140	8.68	0	
R213	On	04/08/2022	Bond Future	9.88	Call			655.29000	0.65529	698,020	8.66	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,000.48000	3.00048	2,872,410	8.66	0	
R213	On	04/08/2022	Bond Future	9.89	Call			670.40000	0.67040	713,870	8.67	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,964.89000	2.96489	2,837,560	8.67	0	
R213	On	03/11/2022	Bond Future	9.19	Put			6,960.34000	6.96034	6,803,930	8.22	0	
R213	On	03/11/2022	Bond Future	9.84	Call			784.88000	0.78488	826,710	8.48	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,190.00000	4.19000	4,060,440	8.48	0	47
R213	On	03/11/2022	Bond Future	10.19	Put			3,046.51000	3.04651	2,937,330	8.77	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,745.12000	1.74512	1,818,310	8.90	0	

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	03/11/2022	Bond Future	10.37	Put		2,549.48000	2.54948	2,451,280	8.90	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		194.24000	0.19424	207,680	8.23	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,251.06000	7.25106	7,093,110	8.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		219.79000	0.21979	234,770	8.22	0.00	0	4
R213	On	03/11/2022	Bond Future	10.39	Put		2,497.84000	2.49784	2,400,860	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,812.19000	1.81219	1,887,220	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,472.42000	2.47242	2,376,060	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		996.15000	0.99615	1,045,890	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,704.12000	3.70412	3,582,470	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,370.52000	1.37052	1,432,730	8.77	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,767.17000	1.76717	1,840,970	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,523.45000	2.52345	2,425,860	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,789.60000	1.78960	1,864,010	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,469.87000	1.46987	1,529,470	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,794.27000	3.79427	3,682,680	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,737.48000	1.73748	1,804,180	8.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,395.23000	3.39523	3,290,740	8.38	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Call		309.92000	0.30992	327,740	7.91	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put		7,859.82000	7.85982	7,706,450	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,130.58000	1.13058	1,180,240	8.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,419.32000	4.41932	4,297,790	8.13	0.00	0	4
R213	On	02/02/2023	Bond Future	12.20	Call		7,231.95000	7.23195	7,371,630	10.11	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		692.65000	0.69265	661,140	10.11	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,488.41000	1.48841	1,548,510	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,764.96000	3.76496	3,653,870	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,506.80000	1.50680	1,567,410	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,735.54000	3.73554	3,624,960	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,901.59000	1.90159	1,972,370	8.43	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,181.46000	3.18146	3,081,050	8.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,145.41000	3.14541	3,053,810	8.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,548.57000	2.54857	2,628,780	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,191.36000	3.19136	3,098,890	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,570.84000	2.57084	2,651,480	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,168.32000	3.16832	3,076,280	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,593.22000	2.59322	2,674,300	8.69	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>											<b>2,100,763,722.99</b>	<b>25,002</b>	<b>53,35</b>
R214	On	05/05/2022	Bond Future			10.88785	66.42076	10.93035	66.17849	13.11	0.00	0	9,5
R214	On	04/08/2022	Bond Future			11.04568	67.31330	11.08911	67.07132	12.69	0.00	0	15,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/11/2022	Bond Future		11.19424	64.99139	11.23895	64.74744		12.94	0.00	0	
R214	On	02/02/2023	Bond Future		11.32672	66.07776	11.37259	65.83217		12.45	0.00	0	
R214	On	04/05/2023	Bond Future		11.45707	63.89754	11.50435	63.64891		12.67	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>24,80</b>
R214	On	05/05/2022	Bond Future	11.73	Call		4,309.90000	4.30990	4,550,320	16.00	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2.98000	0.00298	1,130	16.00	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,360.63000	4.36063	4,601,180	16.02	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2.74000	0.00274	1,020	16.02	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,411.30000	4.41130	4,651,990	16.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2.51000	0.00251	0,930	16.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,527.71000	1.52771	1,633,740	12.68	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,082.00000	2.08200	1,946,050	12.68	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,475.00000	1.47500	1,578,620	12.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,142.05000	2.14205	2,003,690	12.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,501.23000	1.50123	1,606,050	12.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,111.87000	2.11187	1,974,710	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,146.36000	2.14636	2,034,120	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,776.19000	2.77619	2,908,740	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,122.98000	2.12298	2,011,580	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,715.97000	2.71597	2,846,820	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,169.96000	2.16996	2,056,860	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,746.00000	2.74600	2,877,710	13.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,149.34000	2.14934	2,252,540	12.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,741.81000	3.74181	3,599,420	12.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,173.43000	2.17343	2,277,380	12.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,710.44000	3.71044	3,568,800	12.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,125.62000	2.12562	2,228,080	12.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,773.61000	3.77361	3,630,480	12.28	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,639.70000	3.63970	3,509,570	12.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,901.51000	2.90151	3,020,660	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,612.05000	3.61205	3,482,570	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,927.10000	2.92710	3,046,900	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,584.32000	3.58432	3,455,490	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,875.77000	2.87577	2,994,270	12.55	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>24,80</b>
<b>Total for Bond</b>											<b>35,392,679,449.44</b>	<b>410,806</b>	<b>1,787,25</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>	

Contract Details	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 ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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			818.41300	818.41300	816.85700	816.85700				0.00	0	
GOVI On 04/08/2022 GOVI			829.31300	829.31300	827.74800	827.74800				0.00	0	1,10
GOVI On 03/11/2022 GOVI			841.29900	841.29900	839.71500	839.71500				0.00	0	



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			855.33100	855.33100	853.72800	853.72800			0.00	0	
GOVI	On	04/05/2023	GOVI			869.66900	869.66900	868.04300	868.04300			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
GOVI	On	05/05/2022	GOVI	788.23	Call			286,270.00000	28.62700	301,830,000		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			286,170.00000	28.61700	301,730,000		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			286,070.00000	28.60700	301,630,000		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	819.28	Call			84,680.00000	8.46800	100,330,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			84,880.00000	8.48800	100,530,000		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			84,780.00000	8.47800	100,430,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		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			192,850.00000	19.28500	208,690,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			193,050.00000	19.30500	208,890,000		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			192,950.00000	19.29500	208,790,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			28,980.00000	2.89800	45,010,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			28,880.00000	2.88800	44,910,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			29,080.00000	2.90800	45,110,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			151,730.00000	15.17300	167,990,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			151,630.00000	15.16300	167,890,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			151,830.00000	15.18300	168,090,000		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>1,11</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
AL37	On	05/05/2022	Index Future			818.40500	818.40500	817.45600	817.45600			0.00	0	
AL37	On	04/08/2022	Index Future			829.30500	829.30500	828.35400	828.35400			0.00	0	
AL37	On	03/11/2022	Index Future			841.29100	841.29100	840.33100	840.33100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			855.32300	855.32300	854.35400	854.35400			0.00	0	
AL37	On	04/05/2023	Index Future			869.66000	869.66000	868.67900	868.67900			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			929.81600	929.81600	928.12600	928.12600			0.00	0	
AL7T	On	04/08/2022	Index Future			942.20000	942.20000	940.50000	940.50000			0.00	0	
AL7T	On	03/11/2022	Index Future			955.81700	955.81700	954.09800	954.09800			0.00	0	
AL7T	On	02/02/2023	Index Future			971.76000	971.76000	970.02000	970.02000			0.00	0	
AL7T	On	04/05/2023	Index Future			988.04900	988.04900	986.28400	986.28400			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			829.87300	829.87300	828.29100	828.29100			0.00	0	7
ALBI	On	04/08/2022	Index Future			840.92600	840.92600	839.33400	839.33400			0.00	0	12
ALBI	On	03/11/2022	Index Future			853.08000	853.08000	851.46900	851.46900			0.00	0	
ALBI	On	02/02/2023	Index Future			867.30900	867.30900	865.67800	865.67800			0.00	0	
ALBI	On	04/05/2023	Index Future			881.84700	881.84700	880.19300	880.19300			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
IGOV	On	05/05/2022	Index Future			317.53300	317.53300	317.59300	317.59300			0.00	0	
IGOV	On	04/08/2022	Index Future			321.84100	321.84100	321.90600	321.90600			0.00	0	48
IGOV	On	03/11/2022	Index Future			326.57000	326.57000	326.63800	326.63800			0.00	0	
IGOV	On	02/02/2023	Index Future			332.09300	332.09300	332.16600	332.16600			0.00	0	
IGOV	On	04/05/2023	Index Future			337.73500	337.73500	337.81000	337.81000			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>71</b>
JIBAR f	On	18/05/2022	Jibar Future			4.53000	95.47000	4.53000	95.47000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.87500	95.12500	4.88000	95.12000			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			4.96500	95.03500	4.97000	95.03000			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.26000	94.74000	5.27500	94.72500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.39500	94.60500	5.40500	94.59500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.70500	94.29500	5.71500	94.28500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.14000	93.86000	6.15000	93.85000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.47000	93.53000	6.48000	93.52000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.13500	92.86500	7.11500	92.88500			0.00	0	7
JIBAR f	On	20/03/2024	Jibar Future			7.36500	92.63500	7.34500	92.65500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>35,392,679,449.44</b>	<b>410,806</b>	<b>1,789,34</b>
ABCPI3 On 07/12/2023 Spot Bond			2.32300	324.05435	2.33300	323.75491				3,540,252,000,000.00	1,524,000,000	762,000,00
<b>Total ABCPI3 SPOT</b>										<b>3,540,252,000,000.00</b>	<b>1,524,000,000</b>	<b>762,000,00</b>
<b>Total For ABCPI3</b>										<b>3,540,252,000,000.00</b>	<b>1,524,000,000</b>	<b>762,000,00</b>
ABF001 On 13/09/2026 Spot Bond				100.78389		100.71992				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				100.84754		100.78144				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	103.26261	9.65000	103.15572				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			11.34500	91.91289	11.37500	91.64631				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				101.09839		101.02689				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				100.79468		100.72572				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				101.26167		101.20096				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond				100.25942		101.61973				0.00	0	397,221,20
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,221,20</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>397,221,20</b>
ABFN18 On 26/09/2023 Spot Bond				101.51596		101.45487				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 30/05/2022 Spot Bond				101.08320		101.02879				0.00	0	132,406,80
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,406,80</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>132,406,80</b>
ABFN2 On 30/05/2024 Spot Bond				102.67188		102.61206				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 25/05/2027 Spot Bond				101.14468		101.07461				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				101.66825		101.60777				0.00	0	397,220,10
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,220,10</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>397,220,10</b>
ABFN2 On 17/10/2029 Spot Bond				103.58280		103.51529				0.00	1,996,000,000	998,000,00
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>1,996,000,000</b>	<b>998,000,00</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>1,996,000,000</b>	<b>998,000,00</b>
ABFN2 On 29/08/2023 Spot Bond				101.41006		101.35144				0.00	0	1,487,287,20
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,487,287,20</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>1,487,287,20</b>
ABFN2 On 29/08/2025 Spot Bond				101.60835		101.54622				0.00	0	1,324,085,30
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,324,085,30</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>1,324,085,30</b>
ABFN3 On 29/08/2028 Spot Bond				102.49460		102.43009				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				101.45146		101.39178				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				102.21248		102.15426				0.00	0	503,146,30
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>503,146,30</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>503,146,30</b>
ABFN3 On 07/02/2024 Spot Bond				100.24084		100.18256				0.00	0	397,223,10
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,223,10</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>397,223,10</b>
ABFN3 On 07/02/2026 Spot Bond				99.78658		99.72496				0.00	0	529,636,60
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,636,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>529,636,60</b>
ABFN3 On 07/02/2029 Spot Bond				101.13234		101.06961				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 16/09/2022 Spot Bond				100.85746		100.80206				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				100.91689		100.85628				0.00	0	2,181,900,20
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,181,900,20</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>2,181,900,20</b>
ABFN4 On 16/09/2026 Spot Bond				101.02903		100.96706				0.00	0	529,637,20
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,637,20</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>529,637,20</b>
ABFN4 On 16/09/2029 Spot Bond				100.37140		100.30725				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				100.28732		100.22704				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				100.29447		100.23266				0.00	0	1,845,637,10
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,845,637,10</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>1,845,637,10</b>
ABFN4 On 14/10/2026 Spot Bond				100.29961		100.23673				0.00	0	1,849,345,10
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,849,345,10</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>1,849,345,10</b>
ABFN4 On 24/06/2025 Spot Bond				100.61983		100.55652				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond				101.05719		101.00230				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				100.96749		100.90906				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				100.70603		100.64720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN51 On 30/03/2026 Spot Bond				100.25526		100.42829				0.00	960,000,000	480,000,000
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>960,000,000</b>	<b>480,000,000</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>960,000,000</b>	<b>480,000,000</b>
ABFN5 On 30/03/2028 Spot Bond				100.59267		100.52860				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				100.38666		100.32152				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				101.13567		101.07602				0.00	0	1,298,810,600
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,600</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,600</b>
ABFN5 On 14/02/2027 Spot Bond				101.17398		101.11234				0.00	0	480,640,700
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,640,700</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	<b>480,640,700</b>
ABFN5 On 14/02/2029 Spot Bond				101.20597		101.14267				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				103.09054		103.00776				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				100.97465		100.89636				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				101.22371		101.14768				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond				100.64541		100.56930				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond				100.68328		100.60270				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABK12 On 20/05/2022 Spot Bond				101.70528		101.64140			0.00	0	1,414,70
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,414,70</b>
<b>Total For ABK12</b>									<b>0.00</b>	<b>0</b>	<b>1,414,70</b>
ABKI04 On 13/03/2024 Spot Bond			6.79000	149.60262	6.79000	149.41647			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	36.21271	100.00000	35.87629			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	158.90524	2.54000	158.77845			0.00	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.49000	210.45082	3.49000	210.26204			0.00	0	
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.33000	239.22991	4.33000	238.99316			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			7.06000	101.87702	7.09000	101.77608			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			8.16000	112.69780	8.19000	112.47847			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			5.50000	104.66401	5.53000	104.59979			0.00	0	120,976,50
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,976,50</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>120,976,50</b>
ABS15 On 11/11/2022 Spot Bond			5.59000	101.90650	5.62000	106.70213		308,568,000,000.00		55,200,000	13,800,00
<b>Total ABS15 SPOT</b>								<b>308,568,000,000.00</b>		<b>55,200,000</b>	<b>13,800,00</b>
<b>Total For ABS15</b>								<b>308,568,000,000.00</b>		<b>55,200,000</b>	<b>13,800,00</b>
ABS16 On 11/11/2025 Spot Bond			7.85000	107.47578	7.88000	112.47332			0.00	0	
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.57000	108.70596	8.60000	113.77078			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.03000	106.03545	6.06000	105.92564			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			7.94000	104.36540	7.97000	104.16613			0.00	0	3,675,972,80
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,675,972,80</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>3,675,972,80</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.55641	100.00000	12.44621			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			1.57800	327.70953	1.58800	327.43306		5,049,600,000.00		3,200,000	800,00
<b>Total ABS12 SPOT</b>								<b>5,049,600,000.00</b>		<b>3,200,000</b>	<b>800,00</b>
<b>Total For ABS12</b>								<b>5,049,600,000.00</b>		<b>3,200,000</b>	<b>800,00</b>
ABX01 On 10/07/2024 Spot Bond			11.03500	103.17808	11.06500	102.99850			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				100.79023		100.71360			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				100.76745		100.69301			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				100.61330		100.53875			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				100.76547		100.69125			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				100.76547		100.69125			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				100.78489		100.70880			0.00	0	
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond				100.78489		100.70880			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 30/01/2023 Spot Bond				174.95960		175.07104				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>	
ACL203 On 14/02/2023 Spot Bond				178.01183		178.10256				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				100.72898		100.65826				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				101.64242		101.58162				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond				101.19022		101.12792				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				101.42069		101.35820				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				102.34378		102.27726				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				101.57590		101.50772				0.00	0	2,239,825,90
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,239,825,90</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>2,239,825,90</b>
AGL03 On 17/05/2025 Spot Bond				103.95007		103.88774				0.00	0	1,981,653,50
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,981,653,50</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>1,981,653,50</b>
AGT01 On 10/10/2023 Spot Bond				104.31373		104.24084				0.00	56,400,000	14,100,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>56,400,000</b>	<b>14,100,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>56,400,000</b>	<b>14,100,00</b>
AGT02 On 28/11/2024 Spot Bond				105.90653		105.82579				0.00	84,400,000	21,100,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>84,400,000</b>	<b>21,100,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>84,400,000</b>	<b>21,100,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT03 On 05/06/2025 Spot Bond				103.99597		103.90951				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				103.60961		103.52434				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				100.22542		100.16097				0.00	600,000,000	1,322,553,50
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,322,553,50</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,322,553,50</b>
AH2A2 On 18/07/2026 Spot Bond				100.23284		100.16623				0.00	0	2,537,645,50
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,537,645,50</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	<b>2,537,645,50</b>
AH2A3 On 18/07/2026 Spot Bond			8.46000	99.68150	8.49000	99.48726				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				100.24417		100.17431				0.00	0	159,295,00
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>159,295,00</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	<b>159,295,00</b>
AH2C1 On 18/07/2026 Spot Bond				100.28188		100.20121				0.00	0	241,536,40
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>241,536,40</b>
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	<b>241,536,40</b>
AHF2D On 18/07/2026 Spot Bond				100.32890		100.23474				0.00	0	519,524,20
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>519,524,20</b>
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	<b>519,524,20</b>
AHF2O On 18/04/2023 Spot Bond				100.20555		100.14679				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond				101.14063		101.07455				0.00	20,000,000	5,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>5,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>20,000,000</b>	<b>5,000,00</b>
AHF5A On 21/08/2023 Spot Bond			6.75000	105.73760	6.78000	105.62183				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond				101.07274		101.01052				0.00	600,000,000	300,000,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF5A4</b>										0.00	600,000,000	300,000,000
AHF5B On 21/08/2023 Spot Bond				101.19881		101.12942				0.00	0	
<b>Total AHF5B1 SPOT</b>										0.00	0	
<b>Total For AHF5B1</b>										0.00	0	
AHF5C On 21/08/2023 Spot Bond				101.27638		101.20257				0.00	0	
<b>Total AHF5C1 SPOT</b>										0.00	0	
<b>Total For AHF5C1</b>										0.00	0	
AHF5D On 21/08/2023 Spot Bond				102.30141		102.20041				0.00	0	
<b>Total AHF5D1 SPOT</b>										0.00	0	
<b>Total For AHF5D1</b>										0.00	0	
AHF6A On 21/08/2022 Spot Bond				101.16699		101.10635				0.00	0	
<b>Total AHF6A1 SPOT</b>										0.00	0	
<b>Total For AHF6A1</b>										0.00	0	
AHF6A On 21/08/2024 Spot Bond				101.56117		101.49688				0.00	0	
<b>Total AHF6A2 SPOT</b>										0.00	0	
<b>Total For AHF6A2</b>										0.00	0	
AHF6B On 21/08/2024 Spot Bond				101.19873		101.12933				0.00	0	
<b>Total AHF6B1 SPOT</b>										0.00	0	
<b>Total For AHF6B1</b>										0.00	0	
AHF6C On 21/08/2024 Spot Bond				101.27627		101.20246				0.00	0	
<b>Total AHF6C1 SPOT</b>										0.00	0	
<b>Total For AHF6C1</b>										0.00	0	
AHF6D On 21/08/2024 Spot Bond				101.81864		101.71384				0.00	0	
<b>Total AHF6D1 SPOT</b>										0.00	0	
<b>Total For AHF6D1</b>										0.00	0	
AHF7A On 21/08/2025 Spot Bond				101.26576		101.20117				0.00	0	
<b>Total AHF7A1 SPOT</b>										0.00	0	
<b>Total For AHF7A1</b>										0.00	0	
AHF7A On 21/08/2025 Spot Bond				101.35263		101.28827				0.00	0	
<b>Total AHF7A2 SPOT</b>										0.00	0	
<b>Total For AHF7A2</b>										0.00	0	
AHF7B On 21/08/2025 Spot Bond				101.23750		101.16591				0.00	0	
<b>Total AHF7B1 SPOT</b>										0.00	0	
<b>Total For AHF7B1</b>										0.00	0	
AHF7B On 21/08/2025 Spot Bond				101.20842		101.13848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond				101.31504		101.23903				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				101.27821		101.20430				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				102.45878		102.34633				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				101.87670		101.76858				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			7.75000	103.77748	7.78000	103.66195				0.00	0	16,707,60
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,707,60</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>16,707,60</b>
AIR04 On 29/05/2024 Spot Bond			8.24200	105.83354	8.27200	105.68206				0.00	0	9,838,20
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,838,20</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>9,838,20</b>
AIR05 On 29/05/2030 Spot Bond			12.18500	93.23368	12.21000	92.99518				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			5.52000	188.79297	5.52000	188.58254				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond				101.23100		101.16183				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				100.68922		100.61846				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				100.14134		100.02286				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF10 On 11/09/2022 Spot Bond				100.89613		100.82720				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				100.88634		100.80037				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				101.32009		101.24071				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				99.87950		99.79889				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			4.68000	254.45899	4.68000	254.19761				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			5.18000	221.34658	5.18000	221.10737				0.00	0	340,200,00
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,200,00</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>340,200,00</b>
ASN15 On 31/03/2028 Spot Bond			4.36000	200.82823	4.36000	200.62935				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				100.84424		100.76247				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				100.61646		100.54405				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	117.91486	4.69000	117.93991				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				100.67079		100.60564				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond				100.68016		100.61411				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond				100.74416		100.67183				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				105.27246		105.18604				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				101.04941		100.97963				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				100.84197		100.76042				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				100.67337		100.60765				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				101.28762		101.21935				0.00	80,000,000	20,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
ASN27 On 20/08/2048 Spot Bond				101.22384		101.15339				0.00	103,600,000	25,900,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>103,600,000</b>	<b>25,900,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>103,600,000</b>	<b>25,900,000</b>
ASN28 On 21/08/2023 Spot Bond				101.19494		101.12576				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				100.88404		100.81200				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				100.68069		100.61080				0.00	89,200,000	22,300,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>89,200,000</b>	<b>22,300,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>89,200,000</b>	<b>22,300,000</b>
ASN30 On 20/12/2023 Spot Bond				100.72214		100.65207				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond				101.45251		101.36773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 31/03/2029 Spot Bond			4.19000	110.82214	4.19000	110.71442				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			4.83500	103.36196	4.82500	103.35176				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN319 On 20/06/2024 Spot Bond				100.85881		100.79295				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond				100.97095		100.89652				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 09/05/2024 Spot Bond				99.89795		101.35302				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond				100.10665		100.03684				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			4.81000	116.31479	4.80000	116.33774				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN337 On 20/06/2024 Spot Bond				100.73350		100.66234				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond				100.67073		100.60558				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN346 On 20/06/2024 Spot Bond				100.71234		100.64223				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond				100.70497		100.63654				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond				100.70497		100.63654				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond				101.08209		101.01283				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond				101.04842		100.96838				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond				100.88172		100.81517				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond				100.71634		100.64682				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond				100.20401		100.13826				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond				100.82088		100.75250				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond				100.82088		100.75250				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond				101.23753		101.16446				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond				100.69809		100.63031				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond				101.10354		101.03993				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond				100.77669		100.70926				0.00	111,600,000	27,900,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>111,600,000</b>	<b>27,900,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN399</b>									<b>0.00</b>	<b>111,600,000</b>	<b>27,900,000</b>
ASN40: On 20/12/2024 Spot Bond				100.69352		100.62618			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				100.80757		100.72930			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				100.92137		100.85476			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 29/10/2020 Spot Bond				100.06756					0.00	0	
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				103.75630		103.68369			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				100.65276		100.58920			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				100.67202		100.60660			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				100.86425		100.78049			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				101.38840		101.31464			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				104.29505		104.22729			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				100.22174		100.15837			0.00	0	
<b>Total ASN460 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond				100.22364		100.15973				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	102.36073	9.39500	102.25694				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	101.86378	10.90500	101.74628				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				100.05771		99.99993				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				100.06710		99.99986				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				101.48700		101.41986				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				100.97673		100.89556				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				113.50500		112.79500				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	101.81756	10.63000	101.70300				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				101.42947		101.36239				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				100.74266		100.68195				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				100.74266		100.68195				0.00	0	
<b>Total ASN498 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 ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond				101.01864		100.95200				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.85500	100.14626	9.88500	99.93289			409,968,000,000.00	41,600,000	10,400,00	
<b>Total ASN508 SPOT</b>									<b>409,968,000,000.00</b>	<b>41,600,000</b>	<b>10,400,00</b>	
<b>Total For ASN508</b>									<b>409,968,000,000.00</b>	<b>41,600,000</b>	<b>10,400,00</b>	
ASN50: On 21/12/2026 Spot Bond			9.03500	99.79086	9.06500	99.58443			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			9.58500	98.53622	9.61500	98.32762			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			9.58500	98.53622	9.61500	98.32762			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	102.28050	9.10000	102.18080			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	102.77116	11.05000	102.64909			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	102.75877	11.00000	102.63726			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	102.63494	10.50000	102.51895			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	102.63494	10.50000	102.51895			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				100.55047		100.47455			0.00	0		
<b>Total ASN540 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN540</b>									<b>0.00</b>	<b>0</b>		
ASN54: On 31/01/2030 Spot Bond				99.99990		99.93440			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 28/11/2022 Spot Bond				101.46116		101.38070				0.00	0	500,000,00
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN542 On 31/07/2023 Spot Bond			10.60000	102.65971	10.60000	102.54262				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>	
ASN545 On 31/01/2024 Spot Bond			10.47000	102.62750	10.47000	102.51183				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>	
ASN557 On 31/01/2024 Spot Bond			10.55000	102.64733	10.55000	102.53078				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>	
ASN558 On 05/02/2024 Spot Bond				101.88596		101.83072				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>	
ASN560 On 24/04/2025 Spot Bond				100.14597		100.02514				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>	
ASN568 On 04/09/2024 Spot Bond				101.02406		100.95379				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>	
ASN569 On 13/02/2023 Spot Bond				100.54498		100.47116				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>	
ASN575 On 20/12/2022 Spot Bond				100.67076		100.60561				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>	
ASN579 On 13/02/2023 Spot Bond				101.01320		100.94881				0.00	0	9,000,000,00
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,00</b>
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,00</b>
ASN580 On 14/11/2022 Spot Bond				101.47920		101.40184				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond				101.89342		101.72717				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	102.31724	9.22000	102.21538				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				100.35900		100.29409				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				100.24376		100.17450				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				100.16971		100.10736				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				100.13872		100.02153				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				101.31575		101.23171				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				98.58821		98.52256				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				99.99985		99.92089				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond				100.76249		100.67588				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				99.93929		99.85844				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond				100.74439		100.67210				0.00	0	
<b>Total ASN614 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 ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond				101.49652		101.40901				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				99.82889		101.66127				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				100.70676		100.63808				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				101.37666		101.28873				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				100.52139		100.44950				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				100.79623		100.71905				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				100.87111		100.78673				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				101.10775		101.02795				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				99.97909		99.89733				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				100.95410		100.87643				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond				100.42527		100.35768				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				100.68128		100.59876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.11831		101.04691				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				101.30389		101.22901				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				100.53397		100.46034				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond				100.63941		100.56647				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				100.83583		100.75483				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				100.86998		100.78570				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				103.27575		103.19081				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				101.25314		101.13005				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				100.66674		100.58469				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				100.06390		99.99964				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond				100.00012		99.92514				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond				100.42454		100.36058				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				100.00000		99.92147				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				100.75609		100.68274				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				100.76179		100.68789				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				100.68214		100.61590				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				99.89517		99.82521				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				99.77866		99.68845				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				101.40067		101.32025				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				100.69020		100.60659				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				101.12629		101.03269				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				100.47712		100.42118				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond				100.52691		100.46508				0.00	0	
<b>Total ASN718 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 ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 12/06/2024 Spot Bond				100.89292		100.82018				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 15/10/2022 Spot Bond				100.23988		100.17066				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 05/06/2023 Spot Bond				101.03013		100.95583				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/07/2026 Spot Bond				100.00011		99.92761				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 28/02/2026 Spot Bond				101.25587		101.17555				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/03/2026 Spot Bond				100.68772		100.60443				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 20/06/2026 Spot Bond				100.72759		100.65698				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 20/06/2026 Spot Bond				100.73899		100.66729				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 25/11/2024 Spot Bond				101.74207		101.63539				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 31/10/2026 Spot Bond				99.99983		99.93110				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 31/05/2022 Spot Bond				100.99319		100.92777				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 21/12/2026 Spot Bond				100.93246		100.84053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond				100.88178		100.79477				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN780 On 21/12/2026 Spot Bond			9.28884	108.29162	9.31884	108.06938				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>	
ASN787 On 28/04/2022 Spot Bond					0.00000	0.00000				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>	
ASN789 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN789</b>										<b>0.00</b>	<b>0</b>	
ASN790 On 15/03/2025 Spot Bond				101.12641		101.03281				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>	
ASN796 On 31/01/2024 Spot Bond			10.20000	101.89612	10.20000	101.75445				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>	
ASN797 On 06/06/2022 Spot Bond				100.87188		100.81471				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>	
ASN800 On 08/06/2022 Spot Bond				100.74411		100.69096				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>	
ASN803 On 31/07/2027 Spot Bond				99.99986		99.92197				0.00	0	3,109,727,00
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,109,727,00</b>
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	<b>3,109,727,00</b>
ASN804 On 31/01/2027 Spot Bond				99.99986		99.93166				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN806 On 31/01/2030 Spot Bond				99.99989		99.93159				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 15/03/2023 Spot Bond				100.94139		100.86148				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN808 On 21/12/2026 Spot Bond				100.75788		100.69428				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN817 On 01/07/2022 Spot Bond				100.47053		100.41172				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN818 On 06/04/2025 Spot Bond				100.54552		100.46512				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN819 On 01/07/2022 Spot Bond				100.48412		100.42361				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 02/04/2026 Spot Bond				100.47940		100.40906				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN821 On 08/04/2025 Spot Bond				100.39816		100.33492				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN822 On 08/04/2025 Spot Bond				100.42592		100.35822				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 31/01/2037 Spot Bond				100.00000		99.84817				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond				100.42254		100.35538				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond				100.50556		100.42399				0.00	0	
<b>Total ASN825 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 ASN825</b>									<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond				100.50422		100.42287			0.00	0	
<b>Total ASN826 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>									<b>0.00</b>	<b>0</b>	
ASN826 On 14/04/2027 Spot Bond				100.39049		100.30840			0.00	0	
<b>Total ASN831 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>									<b>0.00</b>	<b>0</b>	
ASN831 On 14/04/2027 Spot Bond				100.33664		100.26594			0.00	0	
<b>Total ASN832 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>									<b>0.00</b>	<b>0</b>	
ASN832 On 14/04/2027 Spot Bond				100.33664		100.26594			0.00	0	
<b>Total ASN833 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>									<b>0.00</b>	<b>0</b>	
ASN833 On 31/01/2025 Spot Bond				100.25260		100.17048			0.00	0	
<b>Total ASN834 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>									<b>0.00</b>	<b>0</b>	
ASN834 On 20/06/2026 Spot Bond				100.22045		100.15052			0.00	3,920,000,000	7,960,000,000
<b>Total ASN837 SPOT</b>									<b>0.00</b>	<b>3,920,000,000</b>	<b>7,960,000,000</b>
<b>Total For ASN837</b>									<b>0.00</b>	<b>3,920,000,000</b>	<b>7,960,000,000</b>
ASN837 On 21/04/2027 Spot Bond				100.20379		100.13538			0.00	0	
<b>Total ASN838 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>									<b>0.00</b>	<b>0</b>	
ASN838 On 21/04/2027 Spot Bond				100.20217		100.13431			0.00	0	
<b>Total ASN839 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>									<b>0.00</b>	<b>0</b>	
ASN839 On 21/04/2027 Spot Bond				100.20217		100.13431			0.00	0	
<b>Total ASN840 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>									<b>0.00</b>	<b>0</b>	
ASN840 On 22/04/2027 Spot Bond				100.19652		100.12443			0.00	0	
<b>Total ASN841 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>									<b>0.00</b>	<b>0</b>	
ASN841 On 25/04/2042 Spot Bond				100.27940	100.00000	100.00000			0.00	0	30,000,000,000
<b>Total ASN842 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
<b>Total For ASN842</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
ASN842 On 26/10/2022 Spot Bond				100.10401	100.00000	100.00000			0.00	8,000,000,000	8,000,000,000

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 ASN845 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</b>
<b>Total For ASN845</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</b>
ASN845 On 26/10/2022 Spot Bond				100.10494	100.00000	100.00000				0.00	8,000,000,000	8,000,000,000
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</b>
<b>Total For ASN846</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>8,000,000,000</b>
ASN846 On 26/10/2022 Spot Bond				100.10775	100.00000	100.00000				0.00	10,000,000,000	10,000,000,000
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For ASN847</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
ASN847 On 29/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN848 On 29/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond				101.57836		101.52015				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				101.00034		100.93423				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				101.14347		101.07629				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				100.52884		100.46680				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			6.74500	99.52461	6.77500	99.41174				0.00	0	891,842,000
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>891,842,000</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>891,842,000</b>
BAW34 On 09/10/2023 Spot Bond				101.35082		101.28793				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				102.68820		102.63117				0.00	0	600,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</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
BAYA64 On 30/09/2022 Spot Bond				100.79933		100.70243				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.95000	102.92378	8.98000	102.79715				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			11.64500	102.71577	11.67500	102.49549				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond				99.76445		99.66720				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				100.59199		100.50454				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				100.59265		100.50520				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				100.53868		100.45020				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				100.95100		100.85286				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				101.47042		101.37825				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				100.46755		100.36844				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				100.84404		100.74169				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				101.09567		100.99800				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 Interest
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond				100.97367		100.87225				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				100.79847		100.70157				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				100.84307		100.74073				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				100.85981		100.76361				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				101.01491		100.91344				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				101.61501		101.51942				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				100.32825		100.23333				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				100.99373		100.89487				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				100.77719		100.68301				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				100.79905		100.70215				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				100.77678		100.68260				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				100.95427		100.83834				0.00	0	

Contract Details	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				101.26452		101.15077				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				100.97681		100.85816				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				100.95507		100.83914				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				101.17012		101.05976				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				100.99971		100.87835				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				100.95463		100.83869				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			8.59000	98.16959	8.62000	97.94348				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				99.96198		99.88659				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				101.31829		101.25413				0.00	0	340,000,00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
BDX33 On 08/03/2023 Spot Bond				100.98099		100.90940				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				101.31501		101.24617				0.00	0	440,000,00
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
BDX35 On 16/06/2026 Spot Bond				100.97570		100.89292				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				96.85853		96.72837				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				79.56610		79.42230				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				93.77728		93.65948				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				81.71627		81.60077				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			7.74000	103.21293	7.77000	103.11719				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				101.29484		101.20789				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>	
BGL16 On 25/05/2022 Spot Bond				101.47383		101.38388				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				105.54741		105.47455				0.00	0	291,319,00
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>291,319,00</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>291,319,00</b>
BGL18 On 30/09/2022 Spot Bond				101.47056		101.40857				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond				104.30935		104.23801				0.00	0	51,180,70
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,180,70</b>

Contract Details	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 BGL19</b>										<b>0.00</b>	<b>0</b>	<b>51,180,70</b>
BGT01 On 12/09/2022 Spot Bond				102.77767		102.71097				0.00	0	434,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>434,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>434,000,00</b>
BID08 On 30/06/2022 Spot Bond				100.79754		100.74525				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				101.54908		101.48944				0.00	0	264,816,60
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,816,60</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>264,816,60</b>
BID11 On 15/11/2023 Spot Bond			6.49000	108.94694	6.52000	108.82534				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				100.77027		100.71217				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				101.05635		101.03474				0.00	600,000,000	1,100,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,100,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,100,000,00</b>
BID14 On 28/10/2022 Spot Bond				100.34894		100.29798				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				100.18646		100.12819				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond				100.07382		99.99956				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				100.40755		100.33013				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				98.59000		98.68000				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond				92.20400		92.93900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				63.93800		64.62000				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				49.22900		49.80100				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond				54.25000	100.00000	100.00000				0.00	42,400,000,000	20,000,000,000
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>42,400,000,000</b>	<b>20,000,000,000</b>
<b>Total For BNPP13</b>										<b>0.00</b>	<b>42,400,000,000</b>	<b>20,000,000,000</b>
BNPP1 On 10/05/2022 Spot Bond				101.17204		101.11487				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				100.93575		100.88151				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				100.85517		100.79909				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>	
BNPP1 On 05/07/2022 Spot Bond				100.41233		100.35342				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond				100.51611		100.45345				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				101.22110		101.16417				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				100.85420		100.79091				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				101.32088		101.26530				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond				100.80422		100.74029				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				100.14411		100.08586				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				100.54721		100.48374				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				99.99992		99.93982				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				99.99991		99.93764				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				101.03465		100.97946				0.00	0	1,200,000,00
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
BPPF3: On 24/08/2024 Spot Bond				101.24746		101.18727				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				99.99995		99.94471				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				100.61104		100.54137				0.00	0	7,059,720,80
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,059,720,80</b>
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	<b>7,059,720,80</b>
BWZJ2: On 11/02/2025 Spot Bond				99.86558		101.29892				0.00	0	2,597,621,10
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,597,621,10</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>2,597,621,10</b>
CBL29 On 30/04/2024 Spot Bond				99.37576		99.31148				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				100.02263		99.96476			0.00	0	500,000,00
<b>Total CBL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CBL30</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CCT01 On 23/06/2023 Spot Bond			8.08500	109.29155	8.11500	109.16282			0.00	0	490,20
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>490,20</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>490,20</b>
CCT02 On 12/06/2024 Spot Bond			8.33500	110.73890	8.36500	110.57997			0.00	0	169,769,00
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>169,769,00</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>169,769,00</b>
CCT03 On 15/03/2025 Spot Bond			8.93500	106.98211	8.96500	106.80320			0.00	0	6,496,637,40
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,496,637,40</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>6,496,637,40</b>
CCT04 On 17/07/2027 Spot Bond			10.35500	102.48972	10.38500	102.30924		16,931,473,961,500.00		1,635,101,300	1,635,101,30
<b>Total CCT04 SPOT</b>								<b>16,931,473,961,500.00</b>		<b>1,635,101,300</b>	<b>1,635,101,30</b>
<b>Total For CCT04</b>								<b>16,931,473,961,500.00</b>		<b>1,635,101,300</b>	<b>1,635,101,30</b>
CGR42 On 03/08/2023 Spot Bond				99.99986		99.90640			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				101.42231		101.33154			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				101.51796		101.42112			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				100.18830		100.04666			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				100.19886		100.05190			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	102.97200	4.77000	102.97200			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				101.51600		101.51600			0.00	0	

Contract Details	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				100.70411		100.62497				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			7.55000	106.41259	7.58000	106.27312				0.00	0	3,484,353,60
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,484,353,60</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>3,484,353,60</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>	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.17400	8.70700	109.17400				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>	
CLN368 On 06/08/2023 Spot Bond				99.93356		99.84519				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				100.04687		100.05322				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>	
CLN372 On 20/03/2024 Spot Bond				104.57706		104.50848				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>	
CLN374 On 20/03/2024 Spot Bond			10.98000	100.52278	10.98000	100.40605				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				106.13900		106.13900				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>	
CLN382 On 20/09/2024 Spot Bond			6.50000	108.29200	6.50000	108.29200				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>	
CLN386 On 20/09/2024 Spot Bond				104.28800		104.28800				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				100.72212		100.65205				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				101.35767		101.28662				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				101.34700		101.27651				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	148.05583	5.24000	147.89441				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	146.37357	5.68000	146.20706				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>	
CLN472 On 19/11/2022 Spot Bond				101.41028		101.32931				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			6.75000	102.93787	6.78000	102.85548				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond				100.83512		100.75422				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>	
CLN495 On 29/08/2022 Spot Bond				101.29744		101.22780				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>	
CLN496 On 04/09/2024 Spot Bond			7.15000	107.80576	7.18000	107.65713				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond				102.81508		102.74714				0.00	0	
<b>Total CLN497 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 CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond				100.40654		100.33293				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				100.42724		100.34983				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				99.96975		99.89058				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				100.37694		100.26236				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				100.93946		100.85891				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				100.58169		100.50958				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				98.67397		98.59110				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.25012	9.96000	101.14364				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.06533	10.01000	99.97317				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 25/11/2022 Spot Bond				101.23606		101.16047				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>	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.22531	9.60000	103.11846				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>	
CLN52 On 12/03/2023 Spot Bond				100.85217		100.78273				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.06070		100.99294				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	101.30603	9.20000	101.20720				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				100.58504		100.46942				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				100.27537		100.28813				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				102.20713		102.13792				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				101.34587		101.27237				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond				100.85217		100.78273				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond				100.77924		100.70370				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond				100.25570		100.18259				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			9.81500	104.41505	9.84500	104.22260				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond				99.54156		99.46424				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond				100.13831		100.02122				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>	
CLN540 On 17/01/2024 Spot Bond				100.28789		100.20558				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>	
CLN541 On 20/12/2023 Spot Bond				148.26100		148.72000				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>	
CLN542 On 30/05/2022 Spot Bond				101.09969		101.02932				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>	
CLN545 On 17/01/2024 Spot Bond				101.87302		101.80167				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>	
CLN546 On 21/08/2026 Spot Bond			9.28500	104.49791	9.31500	104.28679				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>	
CLN547 On 29/03/2025 Spot Bond			9.33500	102.77327	9.36500	102.59545				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			9.42500	101.91521	9.45500	106.78513				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond				312.10098		312.03841				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>	
CLN553 On 20/03/2024 Spot Bond				98.81318		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>	
CLN554 On 20/03/2023 Spot Bond				99.07060		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>	
CLN556 On 15/11/2023 Spot Bond				101.37384		101.30104				0.00	0	
<b>Total CLN556 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 CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond				99.84994		101.23790				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				101.18082		101.10972				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				100.31621		100.22580				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				121.20200		120.34800				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				99.86124		101.34101				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	99.66692	10.19000	104.61942				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			9.28500	102.33350	9.31500	107.20429				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond				100.22667		100.16028				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				101.26283		101.19925				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				102.13799		102.05541				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				101.03393		100.96300				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				99.86883		101.26736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			9.51500	101.12327	9.54500	105.90376				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond				99.84265		101.29858				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 11/02/2024 Spot Bond				99.86818		101.27367				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 15/03/2024 Spot Bond				100.84079		100.77076				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 20/06/2024 Spot Bond				100.84752		100.76542				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 18/04/2026 Spot Bond				100.24603		100.17563				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 02/04/2024 Spot Bond				100.53317		100.45965				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond				99.88269		101.31639				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 30/05/2022 Spot Bond				101.03859		100.97208				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>	
CLN58 On 16/09/2025 Spot Bond				100.96532		100.88342				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2024 Spot Bond				102.80244		102.74424				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond				101.06776		101.01081				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				103.58782		103.51239				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				100.93501		100.86427				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				100.78364		100.71966				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				100.78495		100.71538				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				102.39775		102.32096				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				102.72911		102.65023				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			3.66000	121.54672	3.66000	121.43493				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>	
CLN593 On 24/11/2024 Spot Bond				101.36964		101.30041				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>	
CLN595 On 27/06/2022 Spot Bond				100.60653		100.53941				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>	
CLN596 On 24/11/2024 Spot Bond				101.16227		101.09227				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>	
CLN597 On 24/11/2024 Spot Bond			9.16000	104.03804	9.16000	103.93513				0.00	0	
<b>Total CLN597 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 CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond				100.50566		100.43595				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond				100.85855		100.79352				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 18/06/2024 Spot Bond				100.78495		100.71538				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond				100.78495		100.71538				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond				100.61600		100.61600				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	102.07835	8.74500	101.98185				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond				99.96930		101.25528				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond				101.24192		101.17736				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				102.07639		101.99474				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				100.25385		100.18127				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				101.17218		101.10335				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	100.07469	9.32000	99.97498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond				100.18442		100.07254				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				102.37422		102.29372				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>	
CLN61 On 07/03/2025 Spot Bond				100.95960		100.89022				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>	
CLN61 On 22/08/2022 Spot Bond				101.13402		101.06740				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>	
CLN61 On 30/11/2023 Spot Bond				101.36899		101.30217				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>	
CLN61 On 30/09/2022 Spot Bond				100.55303		100.49162				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>	
CLN61 On 20/12/2029 Spot Bond				102.94000		102.94000				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>	
CLN61 On 20/12/2024 Spot Bond				101.95210		101.88132				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>	
CLN61 On 20/12/2022 Spot Bond				101.06460		100.98938				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>	
CLN61 On 31/05/2024 Spot Bond				101.10408		101.03857				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62( On 28/10/2024 Spot Bond				100.07737		100.01542				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>	
CLN62( On 28/10/2022 Spot Bond				100.17261		100.11298				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>	
CLN62( On 28/04/2022 Spot Bond				100.11105		100.05363				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>	
CLN62( On 20/12/2024 Spot Bond				95.73800		95.73800				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>	
CLN62( On 25/01/2023 Spot Bond				100.14046		100.02230				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>	
CLN62( On 25/01/2023 Spot Bond			6.71000	104.02177	6.74000	103.92425				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>	
CLN62( On 19/08/2025 Spot Bond				101.36787		101.28934				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 31/07/2034 Spot Bond				90.13613		90.05096				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			12.23500	83.61794	12.25000	83.42738				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				101.15147		101.08761				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			9.98500	100.55290	10.01500	100.36254				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				101.36206		101.28386				0.00	0	
<b>Total CLN631 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 CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2022 Spot Bond				101.16154		101.09654				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				100.48348		100.39582				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				101.39585		101.34136				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				104.26196		104.18484				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				101.14050		101.07442				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				101.35624		101.27837				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				101.67501		101.60069				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond				101.47255		101.38804				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 17/10/2023 Spot Bond				100.22663		100.16185				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 21/11/2024 Spot Bond				101.14632		101.07990				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond				100.77116		100.70279				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 29/01/2024 Spot Bond				100.30239		100.23601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.77241		100.70393				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				101.49778		101.42029				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				101.06413		100.99593				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				101.35624		101.27837				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				101.10402		101.04050				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				101.35624		101.27837				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond				105.17900		105.17900				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 20/06/2025 Spot Bond				100.86462		100.78088				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 13/10/2026 Spot Bond				100.85536		100.76232				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 20/06/2025 Spot Bond				101.28785		101.21770				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>	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond				100.02100		99.91100				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond				98.97600		98.97600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond				116.06500		116.73400				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond				140.96600		141.57200				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 27/02/2023 Spot Bond				101.30774		101.23401				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/04/2026 Spot Bond				100.59602		100.51380				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 19/08/2025 Spot Bond				101.61207		101.51960				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/05/2023 Spot Bond				102.85683		102.78240				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>	
CLN66 On 18/09/2024 Spot Bond				102.40954		102.33408				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>	
CLN67 On 27/02/2023 Spot Bond				101.13227		101.05999				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond				101.49193		101.40632				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			4.23648	123.51065	4.23848	123.38288				0.00	0	
<b>Total CLN673 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 CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.23648	123.51145	4.23848	123.38367				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				101.52100		101.43373				0.00	0	258,900,00
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>258,900,00</b>
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	<b>258,900,00</b>
CLN676 On 19/08/2025 Spot Bond				101.59851		101.50681				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				100.72158		100.65149				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				101.28830		101.22540				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				104.43321		104.35210				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond				100.88972		100.82529				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond				100.69204		100.62479				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				100.71031		100.64131				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				101.55820		101.48951				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				100.83554		100.75451				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				100.83532		100.75429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond				100.73869		100.66695				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 01/07/2022 Spot Bond				100.60290		100.53893				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond				100.73884		100.66710				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond				101.67510		101.58406				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	85.91763	11.19500	85.81597				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	84.38959	11.45500	84.28747				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>	
CLN699 On 21/12/2026 Spot Bond				104.91871		104.84593				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond				100.97185		100.90950				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond				101.21236		101.15175				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	85.12157	10.86000	85.02325				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond				101.71940		101.65056				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	86.48610	11.10000	86.38461				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond				101.63726		101.54335				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond				100.87453		100.80724				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond				100.72258		100.65237				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	82.88806	11.19500	82.78836				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	83.13255	11.15500	83.03290				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond				100.76084		100.69852				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond				101.14578		101.08619				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>	
CLN714 On 21/06/2025 Spot Bond				100.72714		100.65649				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond				100.72714		100.65649				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond				100.72714		100.65649				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	81.92103	11.35500	81.82112				0.00	0	
<b>Total CLN717 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 CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond				100.79519		100.73394				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	80.91240	11.52500	80.81228				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	81.23662	11.47000	81.13657				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond				100.93199		100.87117				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	81.95099	11.35000	81.85109				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond				100.67128		100.60599				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond				100.67128		100.60599				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond				100.67128		100.60599				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond				100.68268		100.61630				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond				100.68268		100.61630				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond				100.68268		100.61630				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	84.46571	10.94000	84.36636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	85.51102	10.77500	85.41192				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	86.15412	10.67500	86.05518				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				100.00000		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				100.80962		100.74727				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	95.20485	9.25000	95.10978				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				100.79635		100.71918				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond				100.83050		100.75004				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond				109.79400		110.35800				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	93.86325	9.51000	93.76694				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond				101.33685		101.26009				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond				100.71606		100.62929				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond				100.96522		100.90082				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				98.71600		98.71600				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				100.26760		100.19208				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				101.31214		101.22830				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				100.73878		100.66705				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				99.99986		99.92305				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				100.00000		100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond				100.86732		100.80058				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>	
CLN751 On 01/10/2026 Spot Bond				100.51937		100.45460				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>	
CLN752 On 31/07/2024 Spot Bond				100.00000		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>	
CLN753 On 21/06/2024 Spot Bond				100.00000		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>	
CLN754 On 31/07/2022 Spot Bond			7.40000	101.86202	7.40000	101.78094				0.00	0	
<b>Total CLN754 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 CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond				99.86895		99.80476				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond				101.17994		101.06404				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond				101.14634		101.03370				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond				100.30515		100.19322				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond				100.00000		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				101.36130		101.29950				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				100.15168		100.08658				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	93.55714	9.57000	93.46056				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	101.86202	7.40000	101.78094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.00000		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				100.76673		100.69037				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				102.30883		102.23833				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				98.16302		98.09017				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	81.91495	10.39000	81.82480				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	87.82387	10.88000	87.72280				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond				101.20078		101.12403				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond				99.99999		99.92033				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.56500	118.12059	6.56500	117.97640				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond				101.16876		101.09395				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond				103.64290		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond				101.41272		101.32247				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>	
CLN779 On 31/01/2027 Spot Bond				99.99987		99.93329				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>	
CLN780 On 31/01/2027 Spot Bond				99.99986		99.93275				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>	
CLN781 On 19/08/2025 Spot Bond			10.65000	102.11447	10.65000	101.99746				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>	
CLN782 On 31/01/2027 Spot Bond				99.99980		99.92246				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>	
CLN783 On 31/01/2027 Spot Bond				99.99985		99.93004				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>	
CLN784 On 31/01/2027 Spot Bond				99.99984		99.92885				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond				100.66534		100.58478				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>	
CLN786 On 21/12/2027 Spot Bond				100.64743		100.58444				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>	
CLN787 On 30/09/2026 Spot Bond				100.66534		100.58478				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>	
CLN788 On 31/01/2027 Spot Bond				102.72636		102.64846				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>	
CLN789 On 31/01/2027 Spot Bond				102.59004		102.51214				0.00	0	
<b>Total CLN789 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 CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond				99.99996		99.92260				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>	
CLN791 On 31/01/2025 Spot Bond				100.59800		100.59800				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>	
CLN792 On 31/01/2025 Spot Bond				99.99996		99.92260				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>	
CLN793 On 05/09/2022 Spot Bond				100.00000		99.95179				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>	
CLN794 On 31/01/2025 Spot Bond				99.99996		99.92260				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond				99.99996		99.92260				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond				100.66540		100.58484				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond				99.99996		99.92260				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				100.00008		99.92272				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				99.99969		99.92180				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				99.99969		99.92180				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				101.20518		101.12436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond				88.95108		88.85050				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>	
CLN802 On 31/01/2025 Spot Bond				100.00000		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>	
CLN803 On 31/01/2027 Spot Bond				99.99986		99.93242				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>	
CLN804 On 20/04/2023 Spot Bond				98.37037		98.29210				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond				99.99980		99.92138				0.00	0	6,169,350,10
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,169,350,10</b>
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	<b>6,169,350,10</b>
CLN806 On 28/02/2027 Spot Bond				101.06696		100.98570				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond				99.99984		99.92895				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond				100.77049		100.70470				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			8.59000	98.16959	8.62000	97.94348				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond				100.77688		100.71055				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond				100.23551		100.15651				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN812 On 01/10/2022 Spot Bond				100.76235		100.66565				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond				100.65122		100.56004				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond				100.65122		100.56004				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond				99.99996		99.92260				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond				100.00017		99.92282				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond				99.99980		99.92138				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond				99.99990		99.93332				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond				100.13404	100.00000	100.00000				0.00	0	2,500,000.00
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
COJ05 On 05/06/2023 Spot Bond			8.09000	109.19273	8.12000	109.06554				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.55500	107.07993	10.58500	106.85838				0.00	0	2,640,184.50
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,640,184.50</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>2,640,184.50</b>
COJG0 On 09/06/2024 Spot Bond			9.15000	105.96625	9.18000	105.80490				0.00	0	871,822.80
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>871,822.80</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>871,822.80</b>
COT01 On 03/04/2023 Spot Bond			7.58500	102.06335	7.61500	101.95360				0.00	0	699,642.10
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>699,642.10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>699,642,10</b>
COT02 On 03/04/2028 Spot Bond			12.34500	91.99159	12.37500	91.75489				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			10.93500	97.41750	10.96500	97.17803				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			9.95000	107.02843	9.98000	106.81615				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				101.16864		101.09362				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				100.07652		99.99956				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				101.12311		101.05802				0.00	0	331,024,10
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>331,024,10</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>331,024,10</b>
DSY02 On 21/11/2024 Spot Bond				102.66376		102.60094				0.00	0	791,808,40
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>791,808,40</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>791,808,40</b>
DSY03 On 21/11/2024 Spot Bond			9.68500	106.41339	9.71500	106.23487				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				101.77277		101.70672				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				101.52923		101.46186				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			7.01000	104.12002	7.04000	104.01642				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	57.83719	100.00000	57.32125				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	57.83719	100.00000	57.32125				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			7.53000	105.52460	7.56000	105.38740				0.00	0	604,919,40
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>604,919,40</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>604,919,40</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.84663				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.84663				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			9.88500	100.56394	9.91500	100.34619				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			12.29000	92.13191	12.31500	91.90496				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	101.92360				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	101.92360				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>	
DVF22f On 29/08/2022 Spot Bond				101.09206		101.03042				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond				100.19384		100.08312				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				98.75923		98.63880				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				99.31829		99.24808				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond				96.98091		96.90796				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				99.11805		99.04898				0.00	0	479,820,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>479,820,30</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>479,820,30</b>
DVFB2 On 15/12/2024 Spot Bond				100.87371		100.80094				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				99.58463		99.51474				0.00	0	1,919,281,20
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,919,281,20</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>1,919,281,20</b>
DVFB2 On 31/05/2026 Spot Bond				101.36460		101.29996				0.00	0	1,439,460,90
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,439,460,90</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>1,439,460,90</b>
DVFB2 On 31/01/2023 Spot Bond				100.00003		99.94154				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				96.84948		96.77885				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				99.99990		99.93828				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond				101.71682		101.64590				0.00	0	350,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
DVFB3 On 21/08/2025 Spot Bond				102.22743		102.15209				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				100.92052		100.84391				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				100.95369		100.87434				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.06000	106.30121	7.09000	106.16750				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.94000	115.14044	4.94000	115.01963				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	104.50083	4.69000	104.51666				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	140.65982	2.25000	140.55204				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			3.77000	152.49033	3.77000	152.34852				0.00	0	263,900,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>263,900,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>263,900,00</b>
EL29 On 19/11/2029 Spot Bond			3.64200	141.82319	3.64200	141.69304				0.00	0	243,800,00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>243,800,00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>243,800,00</b>
EL30 On 29/07/2030 Spot Bond			3.68500	137.08615	3.68500	136.95969				0.00	0	300,800,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,800,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>300,800,00</b>
EL31 On 02/06/2031 Spot Bond			4.63000	119.00812	4.63000	118.88651				0.00	0	152,700,00
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>152,700,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>152,700,00</b>
EL36 On 31/01/2036 Spot Bond			4.67000	106.60594	4.66000	106.61574				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	140.65982	2.25000	140.55204				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond				164.60718		164.74950				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				161.95681		162.09700				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				115.25860		115.25860				0.00	0	
<b>Total ELN003 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 ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond				113.42950		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>	
ELN005 On 09/06/2025 Spot Bond				125.57184		125.67954				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				124.62421		124.73058				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>	
ELN008 On 28/07/2025 Spot Bond				122.15882		122.26837				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				113.52716		113.62880				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 15/04/2024 Spot Bond				109.62588		109.72707				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond				111.42313		111.52637				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond				92.19226		92.27792				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond				93.47922		96.33787				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond				99.27232		99.36674				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			9.99500	100.07056	10.02500	99.90924				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			12.00500	97.51572	12.03000	97.33262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			12.05500	96.57599	12.08000	96.38790				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			10.08500	103.89033	10.11500	103.73482			1,953,464,500.00		193,700	193,700
<b>Total EMM06 SPOT</b>									<b>1,953,464,500.00</b>		<b>193,700</b>	<b>193,700</b>
<b>Total For EMM06</b>									<b>1,953,464,500.00</b>		<b>193,700</b>	<b>193,700</b>
EMM07 On 10/07/2027 Spot Bond			10.08500	104.16898	10.11500	103.98873			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			12.00500	75.27277	12.03500	75.12746			0.00		0	
<b>Total EMM07P SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For EMM07P</b>									<b>0.00</b>		<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.35500	101.87706	11.38500	101.66286			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			12.00500	96.22671	12.03500	96.01813			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				101.02146		100.95217			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				100.89746		100.83249			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				100.82463		100.75737			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				100.80450		100.73889			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				99.90613		99.84327			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond				101.06352		100.99311				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				101.09979		101.02942				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				100.95170		100.88287				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				100.82018		100.75290				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond				99.89402		101.18838				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>	
EPFC51 On 14/03/2023 Spot Bond				100.75902		100.69668				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond				100.95463		100.89026				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond				100.97952		100.91350				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond				100.23123		100.16515				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>	
EQT005 On 10/09/2023 Spot Bond				101.74970		101.68604				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>	
EQT006 On 30/10/2023 Spot Bond				100.00019		99.93523				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>	
EQT007 On 22/06/2024 Spot Bond				100.67536		100.60961				0.00	0	326,923,10
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>326,923,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For EQT007</b>									<b>0.00</b>	<b>0</b>	<b>326,923,10</b>
EQT007 On 08/10/2024 Spot Bond				100.41505		100.34909			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>	
EQT008 On 11/11/2022 Spot Bond				99.91977		101.13885			0.00	0	
<b>Total EQT009 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>									<b>0.00</b>	<b>0</b>	
EQT009 On 12/11/2024 Spot Bond				100.27540		101.55169			0.00	0	
<b>Total EQT010 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>									<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond				101.21457		101.14844			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>	
ERS3B6 On 17/08/2022 Spot Bond				101.16327		101.09990			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>	
ERS3B7 On 17/05/2022 Spot Bond				101.29658		101.22602			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>	
ERS3C6 On 17/08/2022 Spot Bond				101.17352		101.10960			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>	
ERSA25 On 17/08/2022 Spot Bond				101.59763		101.54496			0.00	48,000,000	72,908,80
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>48,000,000</b>	<b>72,908,80</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>48,000,000</b>	<b>72,908,80</b>
ERSA25 On 17/05/2022 Spot Bond				101.18215		101.08442			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>	
ERSA26 On 17/08/2022 Spot Bond				101.12227		101.06111			0.00	0	336,317,60
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>336,317,60</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	<b>336,317,60</b>
ERSA27 On 17/08/2023 Spot Bond				101.27603		101.20658			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			6.36000	105.24223	6.39000	105.14753		16,536,000,000,000.00		2,600,000,000	1,040,661,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ES23 SPOT</b>									<b>16,536,000,000.00</b>	<b>2,600,000,000</b>	<b>1,040,661,100</b>
<b>Total For ES23</b>									<b>16,536,000,000.00</b>	<b>2,600,000,000</b>	<b>1,040,661,100</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.67688	10.00000	102.56623			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			9.08500	96.65876	9.11500	96.47013			0.00	0	5,546,910,800
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,546,910,800</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>5,546,910,800</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65430	7.85000	100.56963			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.54500	75.72367	11.56000	75.55474		46,180,000,000.00		4,000,000	1,525,700,000
<b>Total ES33 SPOT</b>								<b>46,180,000,000.00</b>		<b>4,000,000</b>	<b>1,525,700,000</b>
<b>Total For ES33</b>								<b>46,180,000,000.00</b>		<b>4,000,000</b>	<b>1,525,700,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98519	7.50000	100.90441			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			11.94500	74.18055	11.98000	73.88030		35,835,000,000.00		3,000,000,000	3,022,000,000
<b>Total ES42 SPOT</b>								<b>35,835,000,000.00</b>		<b>3,000,000,000</b>	<b>3,022,000,000</b>
<b>Total For ES42</b>								<b>35,835,000,000.00</b>		<b>3,000,000,000</b>	<b>3,022,000,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18212	8.50000	100.09102			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				100.87597		100.81729			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				101.73275		101.66871			0.00	83,600,000	20,900,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>83,600,000</b>	<b>20,900,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>83,600,000</b>	<b>20,900,000</b>
FIFB14 On 07/11/2022 Spot Bond				99.91100		99.84813			0.00	0	323,079,100
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>323,079,100</b>
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	<b>323,079,100</b>
FIFB15 On 20/11/2022 Spot Bond				101.14232		101.07650			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond				101.44374		101.38719				0.00	1,100,000,000	550,000,000
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
FIFB17 On 15/08/2024 Spot Bond				101.27701		101.20930				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond				100.06446		99.99991				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				100.87904		100.81070				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				99.96656		99.89977				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond				99.96437		99.89328				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				101.13904		101.07187				0.00	0	119,963,900
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>119,963,900</b>
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	<b>119,963,900</b>
FIFG04 On 22/02/2027 Spot Bond				101.21559		101.14402				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				101.23474		101.16207				0.00	0	179,945,900
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,945,900</b>
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	<b>179,945,900</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				102.85134		102.78998				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				101.82284		101.76826				0.00	0	548,168,700
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>548,168,700</b>

Contract Details	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 FRB23</b>										<b>0.00</b>	<b>0</b>	<b>548,168,70</b>
FRB24 On 08/11/2023 Spot Bond				102.87600		102.80258				0.00	36,400,000	9,100,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>36,400,000</b>	<b>9,100,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>36,400,000</b>	<b>9,100,00</b>
FRB25 On 19/09/2024 Spot Bond				105.16935		105.09035				0.00	40,000,000	10,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>40,000,000</b>	<b>10,000,00</b>
FRB26 On 03/06/2024 Spot Bond				101.61920		101.54984				0.00	0	921,344,50
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>921,344,50</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>921,344,50</b>
FRB27 On 03/06/2026 Spot Bond			8.66500	109.36602	8.69500	109.15927				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				104.45355		104.36474				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond				102.85540		102.78714				0.00	0	1,739,805,90
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,739,805,90</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>1,739,805,90</b>
FRB30 On 19/04/2026 Spot Bond			8.58500	98.88723	8.61500	98.69813			391,476,000,000.00		45,600,000	11,400,00
<b>Total FRB30 SPOT</b>									<b>391,476,000,000.00</b>		<b>45,600,000</b>	<b>11,400,00</b>
<b>Total For FRB30</b>									<b>391,476,000,000.00</b>		<b>45,600,000</b>	<b>11,400,00</b>
FRB31 On 24/11/2026 Spot Bond				101.13455		101.06620				0.00	2,800,000,000	7,759,660,20
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>7,759,660,20</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>7,759,660,20</b>
FRBI23 On 07/12/2023 Spot Bond			2.06900	325.29428	2.07900	325.00257			662,080,000,000.00		320,000,000	343,400,00
<b>Total FRBI23 SPOT</b>									<b>662,080,000,000.00</b>		<b>320,000,000</b>	<b>343,400,00</b>
<b>Total For FRBI23</b>									<b>662,080,000,000.00</b>		<b>320,000,000</b>	<b>343,400,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.54500	158.88428	2.54500	158.75742				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.56000	209.65744	3.56000	209.46779				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.13500	111.20869	4.13500	111.10125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.62500	232.83265	4.62500	232.59487				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			4.90000	100.72601	4.90000	100.62046				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			4.90000	102.70243	4.90000	102.59421				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			7.69520	83.02338	7.71000	82.97290				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			7.76693	82.15757	7.79000	82.10004				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	153.56589	3.84000	153.42166				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				95.35037		95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 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				101.71295		101.64280				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				100.95011		102.71923				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>	

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				100.06705		99.99981				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	102.43417	9.58400	102.32826				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				101.15026		101.08363				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				100.79629		100.71911				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	116.68122	3.57000	116.57505				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				101.77703		101.68812				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				100.72690		100.65845				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	114.60861	3.40000	114.50644				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				100.70159		100.63349				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				100.96102		100.89132				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				101.31507		101.24624				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				101.33640		101.26646				0.00	0	
<b>Total FRC297 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 FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond				101.01356		100.92592				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 25/04/2023 Spot Bond				101.17543		101.05698				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>	
FRC302 On 11/11/2024 Spot Bond				103.36184		103.28872				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>	
FRC303 On 31/05/2024 Spot Bond				101.29093		101.20842				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>	
FRC305 On 06/11/2023 Spot Bond				100.70041		102.35304				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>	
FRC306 On 27/02/2023 Spot Bond				100.98596		100.92292				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>	
FRC308 On 31/05/2024 Spot Bond				102.43539		102.36044				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>	
FRC309 On 20/06/2024 Spot Bond				100.68785		100.62106				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>	
FRC310 On 20/12/2024 Spot Bond				100.78249		100.70662				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>	
FRC313 On 20/06/2024 Spot Bond				100.85322		100.77057				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>	
FRC315 On 13/10/2026 Spot Bond				101.13458		102.29967				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond				100.89108		100.81688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond				100.06773		99.99963				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond				100.77337		100.69838				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				100.85298		100.77034				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				100.98716		100.90318				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				100.79027		100.71365				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				100.47418		100.40882				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				101.28294		101.20754				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				100.52696		100.46514				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				101.02227		100.95693				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				99.95340		101.27064				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				100.23045		100.16499				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC335 On 31/05/2024 Spot Bond				101.56562		101.49153				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond				101.57830		101.45952				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				101.25782		101.19635				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				101.49447		101.43271				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				100.99883		100.90220				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				100.71589		100.64634				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				100.24561		100.17581				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				100.91201		100.82369				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				101.35230		101.24371				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				100.20632		100.13097				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				100.13117		100.05901				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				100.09201		100.02702				0.00	0	
<b>Total FRC350 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 FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond				101.16892		101.09412				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond				100.40876		100.33276				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				100.13337		100.06014				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 30/09/2021 Spot Bond				100.57913						0.00	0	
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				100.20280		100.13004				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				100.15259		100.08085				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				100.15178		100.07914				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				101.65809		101.58080				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				100.21581		100.14616				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				100.06926		99.99964				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond				100.55841		100.49090				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 01/08/2026 Spot Bond				99.85921		99.78851				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				101.55390		101.46850				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond				101.82090		101.73171				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond				101.13290		101.02156				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond				101.24910		101.16923				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond				101.91037		101.72296				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond				101.91588		101.72792				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond				100.15590		100.03016				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond				100.15526		100.02983				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond				101.96647		101.77353				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond				100.45900		100.33951				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond				101.03281		100.93119				0.00	0	
<b>Total FRC376 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 FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond				101.02719		100.92612				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/12/2026 Spot Bond				100.71282		100.64363				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				100.85301		100.76812				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				100.80173		100.72401				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 28/04/2022 Spot Bond					0.00000	0.00000				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				101.17154		101.10935				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				101.17154		101.10935				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				101.15828		101.09610				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				101.15828		101.09610				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				100.94546		100.87708				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 30/04/2027 Spot Bond				100.07666		99.99972				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				100.16108		100.03277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond				100.00000		99.92781				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond				100.16108		100.03277				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				100.95364		100.87668				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 27/03/2024 Spot Bond				100.73149		100.65040				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/01/2027 Spot Bond				100.07663		99.99969				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond				100.20898		100.13885				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2023 Spot Bond			8.33000	100.62275	8.33000	100.52285				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond				100.22452		100.14919				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/01/2030 Spot Bond				100.38486		100.30294				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.33000	108.39656	4.32000	108.39231				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.55000	120.13917	4.54000	120.16717				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond				100.35778		100.30769				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond				100.46331		100.40653				0.00	0	651,473,90
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>651,473,90</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>651,473,90</b>
FRJ24 On 14/02/2024 Spot Bond				101.56069		101.50125				0.00	0	929,029,10
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>929,029,10</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>929,029,10</b>
FRJ25 On 09/03/2025 Spot Bond				102.98217		102.91947				0.00	0	2,741,474,80
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,741,474,80</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>2,741,474,80</b>
FRJ26 On 14/02/2026 Spot Bond				101.75335		101.69185				0.00	0	2,313,730,20
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,313,730,20</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>2,313,730,20</b>
FRJ27 On 25/01/2027 Spot Bond				102.50905		102.39585				0.00	0	639,760,60
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>639,760,60</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>639,760,60</b>
FRJ27S On 20/04/2024 Spot Bond				100.20138		100.13905				0.00	500,000,000	1,250,000,00
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,250,000,00</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,250,000,00</b>
FRJ28 On 22/06/2028 Spot Bond				100.17690		100.11286				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond				101.98625		101.92151				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond				100.20663		100.14268				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond				100.66286		100.59832				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>	
FRS100 On 15/01/2024 Spot Bond			4.08800	111.13519	4.08800	111.02783				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 31/01/2038 Spot Bond			4.52000	120.59001	4.51000	120.61860				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>	
FRS101 On 23/01/2024 Spot Bond				99.75111		99.63991				0.00	0	21,431,90
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,431,90</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>21,431,90</b>
FRS103 On 31/01/2038 Spot Bond			4.66000	118.50320	4.65000	118.52902				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>	
FRS108 On 07/12/2033 Spot Bond			4.63000	232.72601	4.63000	232.48821				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			4.80000	116.45919	4.79000	116.48232				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.66000	232.08737	4.66000	231.84948				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.39000	155.38928	3.39000	155.25093				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	107.60003	3.70500	107.50055				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.60000	119.39224	4.59000	119.41923				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.78000	229.55391	4.78000	229.31565				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.83000	228.50813	4.83000	228.26972				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			2.92000	157.32168	2.92000	157.18963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			4.86000	227.88341	4.86000	227.64495				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			4.80000	116.45919	4.79000	116.48232				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.17000	202.88612	4.17000	202.68935				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.55000	106.19990	5.54000	106.21004				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.06000	204.08853	4.06000	203.89299				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.12000	203.43167	4.12000	203.23545				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.37000	217.57263	5.37000	217.33307				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.50000	106.84922	5.49000	106.86013				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	116.45919	4.79000	116.48232				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	116.74861	4.77000	116.77212				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			3.93000	205.52005	3.93000	205.32599				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13( On 07/12/2033 Spot Bond			5.14000	222.15117	5.14000	221.91202				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.06000	204.08853	4.06000	203.89299				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.06000	204.08853	4.06000	203.89299				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			3.46100	210.78052	3.46100	210.59210				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/01/2025 Spot Bond			3.69000	154.17081	3.69000	154.02851				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.41000	200.29063	4.41000	200.09124				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.45000	199.86173	4.45000	199.66191				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/01/2025 Spot Bond			3.66000	154.29214	3.66000	154.15024				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			3.92500	205.57533	3.92500	205.38135				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.46000	199.75468	4.46000	199.55476				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 01/08/2022 Spot Bond				6.30075		6.23751				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>	
FRS17( On 16/10/2022 Spot Bond				100.23042		100.16456				0.00	0	
<b>Total FRS171 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 FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond				100.25129		100.17946				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				100.77872		100.70969				0.00	117,200,000	29,300,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>117,200,000</b>	<b>29,300,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>117,200,000</b>	<b>29,300,000</b>
FRS180 On 27/09/2025 Spot Bond				100.66767		100.59368				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				191.10629		190.64250				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				133.03182		135.21442				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				182.53397		180.94485				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 19/06/2026 Spot Bond				141.18399		152.82325				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond				99.97067		101.19987				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond				99.96656		101.36611				0.00	146,400,000	36,600,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>146,400,000</b>	<b>36,600,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>146,400,000</b>	<b>36,600,000</b>
FRS199 On 12/08/2025 Spot Bond				101.31652		101.24809				0.00	121,200,000	30,300,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>121,200,000</b>	<b>30,300,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>121,200,000</b>	<b>30,300,000</b>
FRS200 On 06/08/2025 Spot Bond				101.06987		101.00159				0.00	80,000,000	20,000,000



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 FRS201 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>
FRS201 On 14/10/2025 Spot Bond				100.32889		100.25982				0.00	56,000,000	14,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>56,000,000</b>	<b>14,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>56,000,000</b>	<b>14,000,000</b>
FRS206 On 18/11/2024 Spot Bond				101.17946		101.11424				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS218 On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS219 On 20/12/2024 Spot Bond				100.62502		100.56425				0.00	0	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS220 On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0	0
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS221 On 06/07/2022 Spot Bond				100.81665		100.69590				0.00	0	0
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS222 On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0	0
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS223 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	0
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS224 On 21/12/2027 Spot Bond				100.71589		100.64634				0.00	0	0
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS225</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
FRS226 On 28/07/2025 Spot Bond				105.35167		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>	
FRS227 On 31/07/2022 Spot Bond				100.10924		100.00007				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>	
FRS228 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond				101.37022		101.29851				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>	
FRS231 On 18/08/2025 Spot Bond				96.64200		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>	
FRS232 On 19/08/2025 Spot Bond				97.83219		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>	
FRS233 On 25/08/2025 Spot Bond				97.22025		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>	
FRS234 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond				106.13767		106.08123				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>	
FRS237 On 22/09/2023 Spot Bond				100.00000		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>	
FRS238 On 13/10/2023 Spot Bond				108.72358		109.08243				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>	
FRS240 On 31/03/2032 Spot Bond				103.87996		104.15077				0.00	0	
<b>Total FRS240 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 FRS240</b>									<b>0.00</b>	<b>0</b>	
FRS24 On 04/12/2022 Spot Bond				101.44703		101.36641			0.00	0	570,000,00
<b>Total FRS241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For FRS241</b>									<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
FRS24 On 12/12/2025 Spot Bond				68.70278		68.81500			0.00	0	
<b>Total FRS242 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>									<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond				101.46058		101.35246			0.00	0	
<b>Total FRS243 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>									<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond				112.69495		112.91041			0.00	0	
<b>Total FRS244 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>									<b>0.00</b>	<b>0</b>	
FRS24 On 19/01/2024 Spot Bond				100.37401		100.26676			0.00	0	
<b>Total FRS246 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>									<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond				100.00000		100.00000			0.00	0	
<b>Total FRS248 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>									<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond				100.30941		100.27769			0.00	0	
<b>Total FRS253 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>									<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond				100.93858		100.87631			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				100.00000		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				110.54048		109.56911			0.00	0	
<b>Total FRS258 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>									<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond				100.99029		100.88842			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				101.32997		101.24498			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2022 Spot Bond				100.00000		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>	
FRS263 On 19/05/2022 Spot Bond				100.00000		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>	
FRS264 On 31/03/2032 Spot Bond				100.65461		100.57534				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond				111.53466		110.54338				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond				100.65914		100.57933				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond				100.00000		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				107.60847		106.70648				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				100.67466		100.53145				0.00	0	26,000,000.00
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,000,000.00</b>
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	<b>26,000,000.00</b>
FRS271 On 21/07/2022 Spot Bond				102.85524		101.99205				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				100.65550		100.57613				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS274 On 18/08/2022 Spot Bond				101.12072		101.05663				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>	
FRS276 On 03/03/2023 Spot Bond				100.00000		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>	
FRS278 On 30/09/2024 Spot Bond				100.81072		100.71240				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>	
FRS279 On 21/09/2024 Spot Bond				100.97559		100.88106				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>	
FRS280 On 31/03/2032 Spot Bond			9.53000	100.84295	9.53000	100.74040				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>	
FRS281 On 05/10/2026 Spot Bond				100.00000		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>	
FRS282 On 30/09/2024 Spot Bond				100.69215		100.60831				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			9.88000	99.48182	9.91000	99.20606				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>	
FRS285 On 28/02/2031 Spot Bond			9.88000	99.48182	9.91000	99.20606				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>	
FRS286 On 25/10/2026 Spot Bond				100.13604		100.02004				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>	
FRS288 On 13/11/2023 Spot Bond				101.85932		101.75972				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>	
FRS289 On 31/01/2030 Spot Bond			11.26400	92.93785	11.29400	92.68256				0.00	0	
<b>Total FRS289 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 FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond				95.25227		95.25049				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond				90.50247		89.73268				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond				95.31880		94.50652				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 28/04/2022 Spot Bond					0.00000	0.00000				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>	
FRS29 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.78000	326.71292	1.79000	326.43014				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			1.51000	328.04595	1.52000	327.77161				0.00	0	39,500,00
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,500,00</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>39,500,00</b>
FRS43 On 07/12/2023 Spot Bond			1.52000	327.99645	1.53000	327.72177				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				99.98371		99.91919				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	112.23846	4.49000	112.29380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.15000	117.45031	4.15000	117.33660				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	157.77812	2.81000	157.64757				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	156.61941	3.09000	156.48505				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			2.58000	322.80635	2.59000	322.49912				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			6.05000	102.68476	6.08000	102.59381			18,169,353,950,000.00		3,003,199,000	4,503,199,000
<b>Total FRX23 SPOT</b>									<b>18,169,353,950,000.00</b>		<b>3,003,199,000</b>	<b>4,503,199,000</b>
<b>Total For FRX23</b>									<b>18,169,353,950,000.00</b>		<b>3,003,199,000</b>	<b>4,503,199,000</b>
FRX24 On 10/12/2024 Spot Bond			7.65000	111.43262	7.68000	111.26761				0.00	0	8,629,959,800
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,629,959,800</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>8,629,959,800</b>
FRX25 On 26/07/2025 Spot Bond			7.78500	108.11047	7.81500	107.93180				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.31500	105.12009	8.34500	104.91450				0.00	0	242,598,100
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>242,598,100</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>242,598,100</b>
FRX27 On 07/03/2027 Spot Bond			7.95500	110.40001	7.98500	110.18108				0.00	0	3,587,777,200
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,587,777,200</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>3,587,777,200</b>
FRX28 On 26/07/2028 Spot Bond			8.59500	109.92647	8.62500	109.67523				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.66500	102.90525	9.69500	102.63645				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.48500	101.92528	9.51000	101.67383				0.00	0	180,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.83000	105.23722	9.86000	104.93425				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.24000	73.92338	11.28000	73.58272				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond				100.96669		100.90765				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond				101.35096		101.29262				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond				101.08031		101.01803				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond				101.03178		100.97226				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond				101.06476		101.00336				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond				101.07446		101.01250				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A1 On 20/10/2022 Spot Bond				100.17583		100.12143				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond				100.18386		100.12696				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond				100.19445		100.13429				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond				100.19972		100.13794				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond				100.13183		100.06687				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				101.20121		101.12815				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				101.15662		101.09854				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				101.26176		101.19950				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				101.04035		100.97657				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				102.42367		102.35447				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond				103.37401		103.27951				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			3.73500	117.45722	3.73500	117.34851				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond				101.80128		101.73649				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			6.62900	105.24944	6.65900	105.13178				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond				101.02765		100.96235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.09500	105.52690	7.12500	105.39164				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				100.23890		100.17547				0.00	0	397,225,80
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,225,80</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>397,225,80</b>
GRT23 On 16/10/2024 Spot Bond				100.96992		100.90616				0.00	0	529,632,70
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,632,70</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>529,632,70</b>
GRT24 On 09/03/2023 Spot Bond				100.87647		100.81418				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				101.55155		101.48771				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				101.38973		101.32082				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond				100.29425		100.23028				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				100.58638		100.52332				0.00	0	169,483,20
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>169,483,20</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>169,483,20</b>
GRT30 On 10/12/2025 Spot Bond				99.82666		99.75988				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				100.97746		100.91481				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				100.32999		100.26739				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond				98.03049		97.96063				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				98.05848		97.98785				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				100.63458		100.57122				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond				100.53846		100.47337				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				100.00011		99.93807				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				100.63987		100.57093				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				100.82843		100.76508				0.00	0	397,213,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,213,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>397,213,00</b>
GRT42 On 20/11/2026 Spot Bond				101.12682		101.06189				0.00	0	397,229,10
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,229,10</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>397,229,10</b>
GRT45 On 24/06/2023 Spot Bond				101.62718		101.56502				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond				100.54274		100.47952				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				100.52606		100.45692				0.00	0	1,948,215,80
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,948,215,80</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>1,948,215,80</b>
H10T1 On 26/02/2023 Spot Bond				101.36695		101.30412				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond				100.66197		100.59875				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				101.98783		101.91981				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				101.14589		101.08631				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				100.67085		100.60570				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				100.51135		100.45480				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond				100.93593		100.87491				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond				100.18198		100.11211				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				99.37287		99.30047				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond				100.97414		100.90833				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				100.88081		100.81508				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>	
HPF12 On 31/03/2024 Spot Bond				100.54017		100.47486				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				100.53126		100.46704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond				100.58884		100.51970				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.17000	324.80047	2.18000	324.50566				0.00	0	257,300,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>257,300,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>257,300,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.47000	331.98914	2.48000	331.64790				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			10.35500	101.85755	10.38500	101.57922				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.58000	108.60001	4.57000	108.59063				0.00	0	10,000,000,00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			11.25500	89.16535	11.27000	88.96854				0.00	0	4,840,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,840,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,840,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.37144	100.00000	11.27000				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			11.47500	87.35152	11.49000	87.15425				0.00	0	6,290,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,290,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>6,290,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.36899	100.00000	11.26757				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				100.31863		100.25961				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond				100.15927		100.10332				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond				100.98624		100.92303				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			2.24000	160.16902	2.24000	160.04646			887,959,597,664,000.00	842,839,106,100	428,031,128,600	
<b>Total I2025 SPOT</b>									<b>17,959,597,664,000.00</b>	<b>842,839,106,100</b>	<b>428,031,128,600</b>	
<b>Total For I2025</b>									<b>17,959,597,664,000.00</b>	<b>842,839,106,100</b>	<b>428,031,128,600</b>	
I2029 On 31/03/2029 Spot Bond			3.26500	117.52882	3.26500	117.42622			319,216,158,420,000.00	404,047,828,000	310,136,545,300	
<b>Total I2029 SPOT</b>									<b>19,216,158,420,000.00</b>	<b>404,047,828,000</b>	<b>310,136,545,300</b>	
<b>Total For I2029</b>									<b>19,216,158,420,000.00</b>	<b>404,047,828,000</b>	<b>310,136,545,300</b>	
I2033 On 28/02/2033 Spot Bond			3.83000	113.65617	3.82000	113.65843			931,670,629,370,000.00	243,256,039,000	410,031,967,200	
<b>Total I2033 SPOT</b>									<b>11,670,629,370,000.00</b>	<b>243,256,039,000</b>	<b>410,031,967,200</b>	
<b>Total For I2033</b>									<b>11,670,629,370,000.00</b>	<b>243,256,039,000</b>	<b>410,031,967,200</b>	
I2038 On 31/01/2038 Spot Bond			3.90000	130.37134	3.89000	130.41333			810,928,205,060,000.00	464,340,565,400	371,796,597,800	
<b>Total I2038 SPOT</b>									<b>10,928,205,060,000.00</b>	<b>464,340,565,400</b>	<b>371,796,597,800</b>	
<b>Total For I2038</b>									<b>10,928,205,060,000.00</b>	<b>464,340,565,400</b>	<b>371,796,597,800</b>	
I2046 On 31/03/2046 Spot Bond			3.90000	118.78138	3.90000	118.66960			995,343,060,620,000.00	511,626,425,800	391,530,265,900	
<b>Total I2046 SPOT</b>									<b>15,343,060,620,000.00</b>	<b>511,626,425,800</b>	<b>391,530,265,900</b>	
<b>Total For I2046</b>									<b>15,343,060,620,000.00</b>	<b>511,626,425,800</b>	<b>391,530,265,900</b>	
I2050 On 31/12/2050 Spot Bond			3.90000	123.07981	3.90000	122.96341			299,532,996,280,000.00	589,623,845,200	491,474,276,700	
<b>Total I2050 SPOT</b>									<b>19,532,996,280,000.00</b>	<b>589,623,845,200</b>	<b>491,474,276,700</b>	
<b>Total For I2050</b>									<b>19,532,996,280,000.00</b>	<b>589,623,845,200</b>	<b>491,474,276,700</b>	
IBG01 On 07/02/2025 Spot Bond				99.91300		99.85478			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				99.90968		99.84930			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			6.46500	104.15010	6.49500	104.07451			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				101.13070		101.07546			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			2.24000	324.45881	2.25000	324.16188			0.00	0		
<b>Total IBL109 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 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				101.58434		101.52624				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond				101.35382		101.29258				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>	
IBL129 On 30/05/2022 Spot Bond				100.96738		100.90691				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond				100.20230		100.14155				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				99.85488		101.19752				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				100.83421		100.77664				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond				100.32978		100.26793				0.00	0	1,324,079,00
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,324,079,00</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>1,324,079,00</b>
IBL135 On 22/11/2024 Spot Bond				101.13389		101.06727				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				102.57049		102.50631				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				99.95697		99.88892				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				99.88631		99.81709				0.00	125,200,000	31,300,00

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 IBL138 SPOT</b>										<b>0.00</b>	<b>125,200,000</b>	<b>31,300,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>125,200,000</b>	<b>31,300,00</b>
IBL141 On 20/02/2023 Spot Bond				101.04052		100.98049				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				100.69932		100.63144				0.00	123,600,000	30,900,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>123,600,000</b>	<b>30,900,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>123,600,000</b>	<b>30,900,00</b>
IBL147 On 03/07/2025 Spot Bond				100.50559		100.43587				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				100.92520		100.86836				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond				100.96175		100.90270				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				100.29636		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				101.01679		100.95824				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				100.17257		100.11457				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				99.90205		99.83675				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				100.02755		101.27992				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				99.77933		101.61092				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond				100.30414		100.24355				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond				100.31373		100.25123				0.00	0	318,854,50
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>318,854,50</b>
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	<b>318,854,50</b>
IBL167 On 18/05/2024 Spot Bond				101.22375		101.16458				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond				101.20302		101.14141				0.00	0	1,485,472,30
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,485,472,30</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>1,485,472,30</b>
IBL177 On 19/07/2024 Spot Bond				100.21264		100.15169				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond				100.21922		100.15636				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				100.98456		100.92413				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				101.23493		101.17298				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				100.79238		100.73229				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond				100.81811		100.75611				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond				100.39474		100.33205				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				100.22475		100.15486				0.00	0	
<b>Total IBL193 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 IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond				99.88777		99.81275				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				99.89701		99.82847				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				99.86010		101.29080				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				100.90313		100.84317				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond				100.93272		100.87083				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				100.57564		100.50934				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				100.99789		100.92219				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				100.95328		100.88090				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				100.80441		100.74303				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				100.90866		100.83957				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				100.00000		99.93854				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				100.00000		99.93164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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				101.13191		101.06929			0.00	0	1,506,788,50
<b>Total IBL210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,506,788,50</b>
<b>Total For IBL210</b>									<b>0.00</b>	<b>0</b>	<b>1,506,788,50</b>
IBL211 On 21/08/2022 Spot Bond				100.97664		100.91829			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				100.96273		100.90439			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				100.96273		100.90439			0.00	0	
<b>Total IBL213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>									<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond				100.96273		100.90439			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				100.77445		100.71661			0.00	0	
<b>Total IBL215 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>									<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond				100.77252		100.70404			0.00	0	
<b>Total IBL216 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>									<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond				100.69433		100.63270			0.00	0	
<b>Total IBL217 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>									<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond				100.51146		100.45368			0.00	0	
<b>Total IBL218 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>									<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond				100.56709		100.49851			0.00	0	
<b>Total IBL219 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>									<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond				100.60287		100.52993			0.00	0	
<b>Total IBL220 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL221 On 11/10/2022 Spot Bond				100.31373		100.25617				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.17000	107.20763	7.20000	107.07253				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			5.54000	106.84898	5.57000	106.76739				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				101.50720		101.44591				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			9.11000	105.19427	9.14000	105.02296				0.00	0	355,317,30
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>355,317,30</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>355,317,30</b>
IDCG08 On 13/05/2030 Spot Bond			10.60500	109.01877	10.63000	108.75285				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			9.70500	108.38203	9.73500	108.15725				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				99.51637		99.52535				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				100.49307		100.42286				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				99.19141		99.11901				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				99.90439		101.28258				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond				99.92868		99.85837				0.00	0	
<b>Total IDCG19 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 IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond				100.83880		100.77931				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				100.08166		100.01356				0.00	0	1,379,900,20
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,379,900,20</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>1,379,900,20</b>
IDCG23 On 29/01/2027 Spot Bond				96.27188		96.20171				0.00	0	264,820,20
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,820,20</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>264,820,20</b>
IDCP07 On 15/12/2022 Spot Bond				100.78946		100.72365				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			8.43500	104.08886	8.46500	103.92498				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				102.51650		104.43749				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				103.15347		103.07423				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				103.65924		103.56579				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond				99.99742		99.91926				0.00	0	2,420,743,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,420,743,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>2,420,743,00</b>
INLV08 On 12/06/2026 Spot Bond				103.61388		103.51815				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				102.14544		102.05042				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				101.27773		101.18584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.72682		100.65615				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond				100.69974		100.62789				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond				100.69267		100.62529				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>	
IPF22 On 14/06/2022 Spot Bond				100.85876		100.79472				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				99.96810		101.29951				0.00	28,000,000	404,229,40
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>28,000,000</b>	<b>404,229,40</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>28,000,000</b>	<b>404,229,40</b>
IPF25 On 15/10/2023 Spot Bond				100.23319		100.16696				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				101.33141		101.26656				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				101.35387		101.28791				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				101.02393		100.96069				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond				99.34752		99.27697				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				100.54285		100.47514				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond				100.81806		100.75135				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				101.05207		101.00075				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				101.35375		101.28826				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			4.82000	195.94386	4.82000	195.74021				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>	
IV046 On 21/06/2022 Spot Bond				101.28347		101.22151				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				104.52258		104.44161				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			4.72000	196.99403	4.72000	196.79140				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				101.45971		101.38149				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 25/07/2020 Spot Bond				100.10200						0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond				100.59777		100.53244				0.00	0	240,000,00
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
IVC145 On 06/06/2023 Spot Bond				101.25931		101.19659				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				101.38723		101.32515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond				100.98850		100.92414				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				101.22729		101.13919				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				100.85511		100.79237				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond				100.93694		100.86924				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				100.58204		100.51999				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond				100.40076		100.32824				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				99.88021		101.15686				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.69059	7.40000	102.60862				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				101.49929		101.42418				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2023 Spot Bond				101.54296		101.47558				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	101.81999	7.23000	101.74076				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				101.54011		101.45995				0.00	0	400,000,00
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IVC200 On 31/08/2022 Spot Bond			7.45000	101.24519	7.45000	101.16457				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				101.07148		100.99053				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	102.37890	3.91012	102.33560				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond				100.30944		100.24449				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				101.11686		101.05506				0.00	0	450,000,00
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
IVC205 On 29/07/2022 Spot Bond				100.05994		100.00000				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			6.10000	102.60622	6.10000	102.53812				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				100.91305		100.84697				0.00	0	835,336,90
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>835,336,90</b>
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	<b>835,336,90</b>
IVC209 On 20/12/2022 Spot Bond				100.64221		100.57979				0.00	0	
<b>Total IVC209 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 IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond				100.07771		100.01544				0.00	0	93,200,00
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>93,200,00</b>
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	<b>93,200,00</b>
IVC211 On 21/02/2023 Spot Bond			6.40000	101.62958	6.43000	101.53529				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			7.10000	100.29950	7.13000	100.19850				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				100.03063		100.04632				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond				100.07890		100.01582				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	100.52354	6.70000	100.45116				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.24906	8.45000	100.15841				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVZ084 On 28/04/2022 Spot Bond			4.75000	4.75000	4.75000	4.75000				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			4.75000	99.88301	4.75000	99.87003				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			4.75000	99.79221	4.75000	99.77926				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>	
IVZ089 On 02/06/2022 Spot Bond			4.80000	99.60703	4.80000	99.59398				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			4.80000	99.51578	4.80000	99.50276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ090</b>										<b>0.00</b>	<b>0</b>	
IVZ092 On 15/06/2022 Spot Bond			4.80000	99.42470	4.80000	99.41170				0.00	0	
<b>Total IVZ092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ092</b>										<b>0.00</b>	<b>0</b>	
IVZ093 On 07/07/2022 Spot Bond			4.80000	99.34676	4.80000	99.33378				0.00	0	
<b>Total IVZ093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ093</b>										<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			4.85000	99.05235	4.85000	99.03932				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ095 On 12/05/2022 Spot Bond			4.85000	98.96118	4.85000	98.94817				0.00	0	
<b>Total IVZ095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ095</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000	200,000,000
<b>Total IVZ096 SPOT</b>								<b>20,000,000,000,000.00</b>		<b>200,000,000</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For IVZ096</b>								<b>20,000,000,000,000.00</b>		<b>200,000,000</b>	<b>200,000,000</b>	<b>200,000,000</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				100.85907		100.77588				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				101.40444		101.34145				0.00	66,000,000	546,145,400
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>66,000,000</b>	<b>546,145,400</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>66,000,000</b>	<b>546,145,400</b>
KAP013 On 24/05/2022 Spot Bond				101.07481		101.01359				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				100.22874		100.16317				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond				99.76282		99.69965				0.00	0	1,298,810,600
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,600</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP016 On 29/04/2022 Spot Bond					0.00000	100.00000				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				100.24767		100.17669				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				100.51252		100.44360				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				100.08044		100.01600				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				100.81800		100.74983				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				100.82065		100.75226				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				101.25234		101.19042				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				100.96207		100.89599				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>	
KAP024 On 12/04/2025 Spot Bond				100.33943		100.27504				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 12/04/2027 Spot Bond				100.35264		100.28575				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond				100.63970		100.53322				0.00	0	197,700,00
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>197,700,00</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>197,700,00</b>
KW01 On 31/10/2027 Spot Bond			9.18500	118.39753	9.21500	118.13970				0.00	0	
<b>Total KW01 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 KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.96000	102.10173	6.99000	102.01327				0.00	0	951,70
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>951,70</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>951,70</b>
LGL07 On 04/10/2022 Spot Bond				101.29605		101.24295				0.00	0	20,937,20
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,937,20</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>20,937,20</b>
LGL08 On 28/02/2023 Spot Bond				101.69886		101.63559				0.00	0	50,915,30
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,915,30</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>50,915,30</b>
LGL09 On 28/08/2024 Spot Bond				103.68993		103.62639				0.00	0	102,782,20
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,782,20</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>102,782,20</b>
LGL10 On 08/10/2025 Spot Bond				101.59860		101.53297				0.00	0	880,674,50
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,674,50</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>880,674,50</b>
LGL11 On 09/09/2026 Spot Bond				101.90789		101.83458				0.00	0	275,989,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>275,989,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>275,989,00</b>
LRFA3 On 20/11/2022 Spot Bond				100.93191		100.86569				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				101.13263		101.06736				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				101.16171		101.09479				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				100.85301		100.79787				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				100.67432		100.61904				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond				101.18914		101.13278				0.00	0	1,039,048,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,039,048,60</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>1,039,048,60</b>
MBF068 On 28/05/2022 Spot Bond				100.87058		100.81606				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF069 On 28/05/2024 Spot Bond				101.22384		101.16652				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>	
MBF070 On 17/09/2024 Spot Bond				100.78085		100.72285				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				100.35401		100.30235				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>	
MBP038 On 23/02/2023 Spot Bond				101.03480		100.97315				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>	
MBP040 On 27/07/2023 Spot Bond				100.07159		100.01440				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>	
MBP043 On 27/09/2023 Spot Bond				100.86598		100.80799				0.00	0	182,721,10
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>182,721,10</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>182,721,10</b>
MBP045 On 26/02/2024 Spot Bond				100.93534		100.87553				0.00	0	232,943,00
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>232,943,00</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>232,943,00</b>
MBP047 On 27/03/2024 Spot Bond				100.95410		100.89591				0.00	0	1,512,299,70
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,512,299,70</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>1,512,299,70</b>
MBP049 On 23/08/2022 Spot Bond				101.28569		101.35681				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP050 On 12/03/2023 Spot Bond				101.10260		101.04790				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				100.52932		100.47082				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			8.43500	110.52904	8.46500	110.33924				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.47900	103.57312	6.50900	103.49216				0.00	0	1,140,731,10
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,140,731,10</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,140,731,10</b>
MMIG0 On 19/10/2028 Spot Bond				101.84564		101.81297				0.00	1,000,000,000	1,000,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
MMIG0 On 18/09/2024 Spot Bond				101.81846		101.75597				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				102.06656		102.00183				0.00	0	259,762,10
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>259,762,10</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>259,762,10</b>
MML02 On 10/12/2026 Spot Bond			9.08500	104.41565	9.11500	104.20216			454,250,000,000.00	50,000,000	12,500,00	
<b>Total MML02 SPOT</b>									<b>454,250,000,000.00</b>	<b>50,000,000</b>	<b>12,500,00</b>	
<b>Total For MML02</b>									<b>454,250,000,000.00</b>	<b>50,000,000</b>	<b>12,500,00</b>	
MML03 On 15/03/2028 Spot Bond				102.38863		102.32149				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			9.33500	94.59413	9.36500	94.37245				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				100.65886		100.60621				0.00	7,180,000,000	3,590,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>7,180,000,000</b>	<b>3,590,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>7,180,000,000</b>	<b>3,590,000,00</b>
MTN09 On 11/10/2022 Spot Bond				100.83333		100.77507				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				102.51149		102.44782				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				101.83867		101.49373				0.00	0	264,818,70
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,818,70</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>264,818,70</b>
MTN13 On 04/06/2025 Spot Bond				102.43465		101.81856				0.00	0	463,447,50
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>463,447,50</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>463,447,50</b>
MTN14 On 10/05/2022 Spot Bond				99.89428		101.21311				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				100.82457		101.25240				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				100.96652		100.90115				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				101.69552		101.63312				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				102.10844		99.47185				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				101.57437		100.84694				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				101.76835		101.70099				0.00	4,110,000,000	2,466,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>4,110,000,000</b>	<b>2,466,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>4,110,000,000</b>	<b>2,466,000,00</b>
MTN21 On 29/06/2023 Spot Bond				102.15755		102.09542				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				100.18853		100.11848				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			9.03000	99.75690	9.06000	99.56726				0.00	0	



Contract Details	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				100.07617		99.99976				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				101.15387		101.09076				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				102.76229		102.69622				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				101.58161		101.50905				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				100.76733		100.70333				0.00	0	420,012,00
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,012,00</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	<b>420,012,00</b>
MTN29 On 15/03/2027 Spot Bond				101.37019		101.30317				0.00	0	811,049,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>811,049,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	<b>811,049,00</b>
MTN30 On 15/09/2028 Spot Bond				101.77563		101.70494				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				100.51605		100.45729				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				101.16264		101.09436				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				101.23908		101.16639				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				101.23900		101.16630				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 Intere
MWAR( On 22/11/2024 Spot Bond				101.21988		101.14829				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>	
N7B25 On 20/06/2025 Spot Bond				100.63990		100.57770				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				100.80764		100.72937				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond				100.95002		100.85809				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond				101.08081		100.97631				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			6.69000	104.58496	6.72000	104.49269				0.00	0	11,146,10
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,146,10</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>11,146,10</b>
NAM03 On 01/08/2023 Spot Bond			7.05000	106.04547	7.08000	105.92776				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.96500	104.46109	9.99500	104.24558				0.00	0	64,940,50
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,940,50</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>64,940,50</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond				100.46584		100.40928				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				100.05967		99.99989				0.00	0	264,817,20
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,817,20</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>264,817,20</b>
NBG04 On 25/10/2022 Spot Bond				100.16700		100.06006				0.00	0	
<b>Total NBG04G 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 NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond				100.19051		100.08138			0.00	0	296,593,80
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>296,593,80</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>296,593,80</b>
NBG06 On 29/07/2028 Spot Bond				100.05894		99.99981			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				100.76068		100.69722			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			6.61500	106.59196	6.64500	106.46224			0.00	0	46,873,30
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>46,873,30</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>46,873,30</b>
NBK16 On 12/02/2025 Spot Bond			7.29600	107.37155	7.32600	107.20954			0.00	0	2,347,623,90
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,347,623,90</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>2,347,623,90</b>
NBK17 On 22/04/2026 Spot Bond			8.43000	105.33284	8.46000	105.13508			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			6.44500	104.28599	6.47500	104.20994			0.00	0	65,814,20
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>65,814,20</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>65,814,20</b>
NBK20 On 01/06/2026 Spot Bond			7.16500	115.47397	7.19500	115.27282		57,320,000,000.00	8,000,000	1,753,640,50	
<b>Total NBK20A SPOT</b>								<b>57,320,000,000.00</b>	<b>8,000,000</b>	<b>1,753,640,50</b>	
<b>Total For NBK20A</b>								<b>57,320,000,000.00</b>	<b>8,000,000</b>	<b>1,753,640,50</b>	
NBK21 On 21/07/2027 Spot Bond			9.07000	109.33912	9.10000	109.10435		8,525,800,000,000.00	940,000,000	1,340,000,00	
<b>Total NBK21A SPOT</b>								<b>8,525,800,000,000.00</b>	<b>940,000,000</b>	<b>1,340,000,00</b>	
<b>Total For NBK21A</b>								<b>8,525,800,000,000.00</b>	<b>940,000,000</b>	<b>1,340,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			5.95000	106.75846	5.98000	106.67280		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			7.56300	114.41182	7.59300	114.22061		69,579,600,000.00	9,200,000	2,300,00	
<b>Total NBK23A SPOT</b>								<b>69,579,600,000.00</b>	<b>9,200,000</b>	<b>2,300,00</b>	
<b>Total For NBK23A</b>								<b>69,579,600,000.00</b>	<b>9,200,000</b>	<b>2,300,00</b>	
NBK24 On 19/11/2027 Spot Bond			8.60500	115.07963	8.63500	114.83412		0.00	0	1,000,000,00	

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 NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK25 On 17/02/2023 Spot Bond			6.25000	105.54885	6.28000	105.45319				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				103.06708		103.00460				0.00	0	797,065.50
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>797,065.50</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>797,065.50</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	54.85089	100.00000	54.36159				0.00	0	140,000.00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000.00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>140,000.00</b>
NBK26 On 22/04/2026 Spot Bond				102.48077		102.41445				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			8.06500	115.76920	8.09500	115.56014				0.00	0	2,772,176.70
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,772,176.70</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>2,772,176.70</b>
NBK28 On 02/08/2023 Spot Bond			6.00300	107.23227	6.03300	107.12495				0.00	0	316,308.90
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>316,308.90</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>316,308.90</b>
NBK29 On 31/07/2026 Spot Bond			8.00500	111.47618	8.03500	111.26729				0.00	0	833,443.40
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>833,443.40</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>833,443.40</b>
NBK30 On 20/02/2024 Spot Bond			6.64000	106.83855	6.67000	106.70931			29,216,000,000.00		4,400,000	1,100,000.00
<b>Total NBK30A SPOT</b>									<b>29,216,000,000.00</b>		<b>4,400,000</b>	<b>1,100,000.00</b>
<b>Total For NBK30A</b>									<b>29,216,000,000.00</b>		<b>4,400,000</b>	<b>1,100,000.00</b>
NBK31 On 09/11/2023 Spot Bond			6.17000	109.16986	6.20000	109.05211				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>	
NBK31 On 17/02/2023 Spot Bond				102.03674		101.97827				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>	
NBK35 On 10/05/2023 Spot Bond				102.61345		102.55803				0.00	0	118,372.30
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>118,372.30</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>118,372.30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond				104.94808		104.88426				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			10.76000	77.55143	10.79000	77.41223				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				102.57963		102.51597				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				102.32485		102.26450				0.00	0	132,407,60
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,407,60</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>132,407,60</b>
NBK45I On 15/02/2023 Spot Bond				101.58833		101.53112				0.00	0	222,173,70
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>222,173,70</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>222,173,70</b>
NBK46I On 15/08/2025 Spot Bond				102.09831		102.03574				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				103.43651		103.37123				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				102.00457		101.94874				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond				102.08511		102.02446				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond				101.41012		101.34980				0.00	0	264,815,60
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,815,60</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>264,815,60</b>
NBK53I On 21/02/2026 Spot Bond				101.77836		101.51854				0.00	0	264,818,30
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,818,30</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>264,818,30</b>
NBK54I On 21/02/2029 Spot Bond				101.74906		101.68388				0.00	0	
<b>Total NBK54B 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 NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond				100.21209		100.16432				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond				100.00001		99.94141				0.00	0	397,224,40
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,224,40</b>
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	<b>397,224,40</b>
NBKB5 On 01/08/2026 Spot Bond				100.11664		100.05709				0.00	0	529,634,00
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,634,00</b>
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	<b>529,634,00</b>
NBKB5 On 01/08/2029 Spot Bond				99.46678		99.40482				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond				101.12215		101.06428				0.00	0	500,000,00
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBKB6 On 24/02/2025 Spot Bond				101.21258		101.15230				0.00	0	42,146,60
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,146,60</b>
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	<b>42,146,60</b>
NBKB6 On 24/02/2027 Spot Bond				100.20825		100.14494				0.00	0	397,228,40
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>397,228,40</b>
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	<b>397,228,40</b>
NBKB6 On 15/04/2024 Spot Bond				100.24790		100.18804				0.00	0	
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond				100.74084		100.67700				0.00	0	200,000,00
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK64</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NCLN8 On 20/03/2024 Spot Bond				100.71646		100.64693				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.93000	102.47591	9.96000	102.31696				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				100.71075		100.64177				0.00	0	219,006,70
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>219,006,70</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>219,006,70</b>
NCLN8 On 20/03/2024 Spot Bond			9.58500	102.75617	9.61500	102.60030				0.00	0	2,050,413,00
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,050,413,00</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>2,050,413,00</b>
NCLN8 On 20/03/2024 Spot Bond				100.71646		100.64693				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				100.72544		100.65504				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				100.73685		100.66536				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				100.88856		100.81303				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				100.88856		100.81303				0.00	0	370,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
NGL01 On 01/07/2025 Spot Bond				101.22360		101.14562				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>	
NGL03 On 26/05/2022 Spot Bond				101.39896		101.31212				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				102.32369		102.26064				0.00	2,400,000,000	2,400,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>2,400,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>2,400,000,00</b>
NGL05 On 26/07/2023 Spot Bond				101.95445		101.97577				0.00	0	600,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>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
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
NGL06 On 01/12/2023 Spot Bond				101.14156		101.06731				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				101.39305		101.32394				0.00	4,000,000	2,726,263,10
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>2,726,263,10</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>4,000,000</b>	<b>2,726,263,10</b>
NGL08 On 02/07/2025 Spot Bond				105.91446		105.83926				0.00	56,000,000	1,687,595,20
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>56,000,000</b>	<b>1,687,595,20</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>56,000,000</b>	<b>1,687,595,20</b>
NGL09 On 19/06/2026 Spot Bond				101.79349		101.72213				0.00	0	2,528,771,50
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,528,771,50</b>
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	<b>2,528,771,50</b>
NGL10 On 27/12/2026 Spot Bond				100.62878		100.55915				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				101.49321		101.42518				0.00	0	283,000,00
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>283,000,00</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>283,000,00</b>
NGLT1 On 20/10/2023 Spot Bond				103.25504		103.17692				0.00	38,000,000	309,500,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>38,000,000</b>	<b>309,500,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>38,000,000</b>	<b>309,500,00</b>
NGT10 On 25/03/2024 Spot Bond				104.33041		104.25232				0.00	0	200,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NGT10 On 15/01/2025 Spot Bond				104.27552		104.19205				0.00	80,400,000	20,100,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>80,400,000</b>	<b>20,100,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>80,400,000</b>	<b>20,100,00</b>
NGT10 On 22/05/2025 Spot Bond				104.67173		104.58640				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				102.43391		102.34180				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				104.81565		104.72577				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10i On 08/09/2026 Spot Bond				105.45011		105.35841				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>	
NGT10i On 04/11/2026 Spot Bond				99.97773		99.89052				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>	
NGT11i On 27/12/2026 Spot Bond				100.81487		100.72441				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>	
NGT11i On 23/04/2027 Spot Bond				100.24201		100.15268				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond				101.09150		100.99897				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 26/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond				101.62200		101.56051				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				101.08995		101.00131				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				101.02862		100.94491				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				104.52025		103.28164				0.00	0	1,500,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
NHM01 On 25/05/2023 Spot Bond				103.89770		103.83324				0.00	0	89,700,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,700,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>89,700,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond				105.70014		105.62876				0.00	0	27,600,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,600,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>27,600,000,00</b>
NHM02 On 25/11/2023 Spot Bond				104.58802		104.44414				0.00	0	51,200,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,200,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>51,200,000,00</b>
NHM02 On 26/11/2026 Spot Bond				101.47632		101.38235				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			4.83000	228.50813	4.83000	228.26972				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			3.43000	211.13360	3.43000	210.94556				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	157.01138	2.99500	156.87831				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			3.73500	114.06591	3.73500	113.96059				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.65000	118.65082	4.64000	118.67684				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	156.57821	3.10000	156.44373				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	259.60348	3.45000	259.37120				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	157.40454	2.90000	157.27278				0.00	0	
<b>Total NILB13 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 NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.07500	215.22529	3.07500	215.04183				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			3.22000	213.54322	3.22000	213.35787				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	116.96622	4.75500	116.99002				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				101.18246		101.12110				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				100.50799		100.49380				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				99.88487		99.85188				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				138.12844		138.06430				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond				99.70496		101.14950				0.00	88,000,000	22,000,000
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>88,000,000</b>	<b>22,000,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>88,000,000</b>	<b>22,000,000</b>
NN023 On 07/11/2025 Spot Bond				101.34372		101.28160				0.00	107,600,000	26,900,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>107,600,000</b>	<b>26,900,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>107,600,000</b>	<b>26,900,000</b>
NN026 On 21/11/2025 Spot Bond				100.75968		100.69790				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				101.14976		101.08138				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				100.37840		100.31260				0.00	111,600,000	27,900,000

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 NN034 SPOT</b>										<b>0.00</b>	<b>111,600,000</b>	<b>27,900,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>111,600,000</b>	<b>27,900,00</b>
NN036 On 28/02/2023 Spot Bond				100.99094		100.92360				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				130.47043		128.87510				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				99.57029		99.49922				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				101.18168		101.11230				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				100.00663		99.93874				0.00	113,200,000	28,300,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>113,200,000</b>	<b>28,300,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>113,200,000</b>	<b>28,300,00</b>
NN043 On 03/03/2023 Spot Bond				162.37244		160.43930				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond				99.80562		101.44485				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				162.13652		160.20590				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				154.88739		153.18590				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				100.83449		100.76647				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				134.98836		133.33790				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond				98.78036		98.71419				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				90.63277		90.57290				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				96.82866		96.76749				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				100.87531		100.80400				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				101.90582		101.73849				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				102.24376		102.07759				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				100.17530		100.10540				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond				99.99637		99.96650				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				101.12880		101.06426				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				100.80745		100.73591				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				100.79068		100.73168				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				100.83527		100.76711				0.00	0	
<b>Total NN106 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 NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond				100.80745		100.73591				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				100.33500		100.26741				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				100.43096		100.34405				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				100.25953		100.17219				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				99.93891		99.81695				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>	
NNF012 On 12/06/2025 Spot Bond				97.40263		97.52103				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>	
NNF013 On 24/06/2025 Spot Bond				122.38000		122.35000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 24/06/2025 Spot Bond				117.13000		117.13000				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>	
NNF015 On 15/07/2025 Spot Bond				124.72000		124.70000				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>	
NNF016 On 07/07/2025 Spot Bond				122.88000		122.86000				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>	
NNF017 On 21/09/2023 Spot Bond				121.85966		122.09060				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond				118.51949		117.11600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				90.68039		90.66343				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>	
NNF03 On 01/08/2022 Spot Bond				118.51949		117.11600				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>	
NNF04 On 05/08/2024 Spot Bond				133.63859		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				91.72351		91.70797				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond				96.56628		97.67911				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/05/2022 Spot Bond				99.97047		99.91145				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>	
NNF06 On 12/09/2024 Spot Bond				100.39610		100.38410				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 31/10/2022 Spot Bond				102.84860		102.78734				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				100.96156		100.89831				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	101.29179				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				100.06151		100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF079 On 28/04/2022 Spot Bond					0.00000	0.00000				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>	
NNF080 On 11/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF081 On 07/04/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond				129.35739		129.29179				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>	
NQ1A24 On 22/05/2052 Spot Bond				86.80298		86.72830				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>	
NQ1A25 On 22/05/2022 Spot Bond				101.15121		101.08359				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>	
NQ1A27 On 22/05/2023 Spot Bond				101.15321		101.08548				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>	
NQ1A28 On 22/05/2053 Spot Bond				101.07711		101.01211				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>	
NQ1B10 On 22/05/2052 Spot Bond				100.89598		100.84151				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>	
NQ1B17 On 22/05/2052 Spot Bond				111.02325		110.94797				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>	
NQ1B20 On 22/05/2023 Spot Bond				101.22969		101.15754				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>	
NQ1B21 On 22/05/2022 Spot Bond				101.18179		101.11241				0.00	0	
<b>Total NQ1B21 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 NQ1B21</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond				100.98180		100.92235			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				113.04312		112.96120			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				101.01040		100.94928			0.00	0	
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			7.05000	102.54016	7.08000	102.47692			0.00	0	775,956,00
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>775,956,00</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>775,956,00</b>
NRA02: On 31/05/2023 Spot Bond			2.45000	206.41214	2.46000	206.22833			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			10.69500	112.37383	10.72500	112.09950			0.00	0	428,440,50
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>428,440,50</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>428,440,50</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	17.68741	100.00000	17.53050			0.00	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond				101.46698		101.40394			0.00	84,000,000	84,000,00
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>84,000,000</b>	<b>84,000,00</b>
<b>Total For NTC23</b>									<b>0.00</b>	<b>84,000,000</b>	<b>84,000,00</b>
NTC26 On 07/12/2023 Spot Bond				101.26542		101.20340			0.00	0	1,100,000,00
<b>Total NTC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For NTC26</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
NTC27 On 12/06/2023 Spot Bond				100.76507		100.70264			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				100.77451		100.71131			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>	
NTC30 On 25/03/2025 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 NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond				100.89539		100.82762				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				100.83338		100.77160				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				100.07739		100.01539				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond				100.53900		100.47693				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond				100.79826		100.73280				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				101.79196		101.73312				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>	
OML07 On 19/03/2025 Spot Bond			7.67800	109.63993	7.70800	109.46976				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			6.63500	102.94246	6.66500	102.85806				0.00	0	487,167,40
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>487,167,40</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>487,167,40</b>
OML10 On 14/09/2025 Spot Bond			8.26000	110.43663	8.29000	110.24787				0.00	0	4,134,019,50
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,134,019,50</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>4,134,019,50</b>
OML11 On 11/06/2024 Spot Bond				100.97441		100.91051				0.00	0	1,196,316,10
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,196,316,10</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,196,316,10</b>
OML12 On 12/11/2025 Spot Bond				102.50542		103.89574				0.00	0	1,085,756,90
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,085,756,90</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>1,085,756,90</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
OML13 On 23/09/2026 Spot Bond				100.68334		100.61885			0.00	0	
<b>Total OML13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>									<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond				101.05497		100.99253			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				101.11567		101.04987			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				100.71509		100.65716			0.00	0	726,359,70
<b>Total PEP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>726,359,70</b>
<b>Total For PEP03</b>									<b>0.00</b>	<b>0</b>	<b>726,359,70</b>
PEP04 On 05/05/2026 Spot Bond				101.06155		101.00022			0.00	0	
<b>Total PEP04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>									<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond				101.07348		101.00477			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				100.44211		100.37180			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				101.10165		101.03072			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			8.18500	112.59773	8.21500	112.37833		867,008,134,478,500.00	961,149,436,100	347,500,004,50	
<b>Total R186 SPOT</b>								<b>867,008,134,478,500.00</b>	<b>961,149,436,100</b>	<b>347,500,004,50</b>	
<b>Total For R186</b>								<b>867,008,134,478,500.00</b>	<b>961,149,436,100</b>	<b>347,500,004,50</b>	
R197 On 07/12/2023 Spot Bond			1.17000	329.73519	1.18000	329.47154		26,945,367,579,000.00	23,030,228,700	34,538,872,50	
<b>Total R197 SPOT</b>								<b>26,945,367,579,000.00</b>	<b>23,030,228,700</b>	<b>34,538,872,50</b>	
<b>Total For R197</b>								<b>26,945,367,579,000.00</b>	<b>23,030,228,700</b>	<b>34,538,872,50</b>	
R202 On 07/12/2033 Spot Bond			3.83000	250.56116	3.83000	250.32668		189,776,813,294,000.00	49,550,081,800	99,586,870,30	
<b>Total R202 SPOT</b>								<b>189,776,813,294,000.00</b>	<b>49,550,081,800</b>	<b>99,586,870,30</b>	
<b>Total For R202</b>								<b>189,776,813,294,000.00</b>	<b>49,550,081,800</b>	<b>99,586,870,30</b>	
R2023 On 28/02/2023 Spot Bond			5.45000	103.16957	5.48000	103.08465		763,221,270,000,000.00	140,040,600,000	341,029,518,80	
<b>Total R2023 SPOT</b>								<b>763,221,270,000,000.00</b>	<b>140,040,600,000</b>	<b>341,029,518,80</b>	
<b>Total For R2023</b>								<b>763,221,270,000,000.00</b>	<b>140,040,600,000</b>	<b>341,029,518,80</b>	

Contract Details	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 R2023</b>									<b>13,221,270,000,000.00</b>	<b>140,040,600,000</b>	<b>341,029,518,80</b>
R2030 On 31/01/2030 Spot Bond			9.85500	92.12079	9.88500	91.87327			426,043,334,819,500.00	3,899,141,890,900	2,873,611,991,60
<b>Total R2030 SPOT</b>									<b>16,043,334,819,500.00</b>	<b>899,141,890,900</b>	<b>873,611,991,60</b>
<b>Total For R2030</b>									<b>16,043,334,819,500.00</b>	<b>899,141,890,900</b>	<b>873,611,991,60</b>
R2032 On 31/03/2032 Spot Bond			10.25500	88.43443	10.28500	88.16940			002,528,633,302,000.00	780,353,840,400	1,052,038,776,20
<b>Total R2032 SPOT</b>									<b>12,528,633,302,000.00</b>	<b>780,353,840,400</b>	<b>052,038,776,20</b>
<b>Total For R2032</b>									<b>12,528,633,302,000.00</b>	<b>780,353,840,400</b>	<b>052,038,776,20</b>
R2035 On 28/02/2035 Spot Bond			10.63500	89.34948	10.65500	89.12288			567,963,890,151,000.00	899,667,502,600	1,172,382,829,80
<b>Total R2035 SPOT</b>									<b>17,963,890,151,000.00</b>	<b>899,667,502,600</b>	<b>172,382,829,80</b>
<b>Total For R2035</b>									<b>17,963,890,151,000.00</b>	<b>899,667,502,600</b>	<b>172,382,829,80</b>
R2037 On 31/01/2037 Spot Bond			10.78500	85.44711	10.79000	85.31606			468,117,351,000,000.00	321,568,600,000	1,184,264,230,00
<b>Total R2037 SPOT</b>									<b>18,117,351,000,000.00</b>	<b>321,568,600,000</b>	<b>184,264,230,00</b>
<b>Total For R2037</b>									<b>18,117,351,000,000.00</b>	<b>321,568,600,000</b>	<b>184,264,230,00</b>
R2040 On 31/01/2040 Spot Bond			10.88000	87.61459	10.92000	87.23716			936,042,240,000,000.00	1,372,798,000,000	1,442,339,000,00
<b>Total R2040 SPOT</b>									<b>16,042,240,000,000.00</b>	<b>372,798,000,000</b>	<b>442,339,000,00</b>
<b>Total For R2040</b>									<b>16,042,240,000,000.00</b>	<b>372,798,000,000</b>	<b>442,339,000,00</b>
R2044 On 31/01/2044 Spot Bond			10.90000	84.43187	10.94000	84.05211			625,015,010,000,000.00	883,028,900,000	1,549,450,400,00
<b>Total R2044 SPOT</b>									<b>15,015,010,000,000.00</b>	<b>883,028,900,000</b>	<b>549,450,400,00</b>
<b>Total For R2044</b>									<b>15,015,010,000,000.00</b>	<b>883,028,900,000</b>	<b>549,450,400,00</b>
R2048 On 28/02/2048 Spot Bond			10.83000	83.55004	10.86000	83.23636			400,818,606,000,000.00	1,976,068,200,000	1,395,421,300,00
<b>Total R2048 SPOT</b>									<b>10,818,606,000,000.00</b>	<b>976,068,200,000</b>	<b>395,421,300,00</b>
<b>Total For R2048</b>									<b>10,818,606,000,000.00</b>	<b>976,068,200,000</b>	<b>395,421,300,00</b>
R209 On 31/03/2036 Spot Bond			10.59500	69.29673	10.61000	69.13565			845,265,461,000,000.00	174,163,800,000	589,021,814,80
<b>Total R209 SPOT</b>									<b>15,265,461,000,000.00</b>	<b>174,163,800,000</b>	<b>589,021,814,80</b>
<b>Total For R209</b>									<b>15,265,461,000,000.00</b>	<b>174,163,800,000</b>	<b>589,021,814,80</b>
R210 On 31/03/2028 Spot Bond			2.72000	219.40752	2.72000	219.22886			203,282,373,968,000.00	74,736,166,900	202,181,576,20
<b>Total R210 SPOT</b>									<b>13,282,373,968,000.00</b>	<b>74,736,166,900</b>	<b>202,181,576,20</b>
<b>Total For R210</b>									<b>13,282,373,968,000.00</b>	<b>74,736,166,900</b>	<b>202,181,576,20</b>
R213 On 28/02/2031 Spot Bond			10.10500	83.34281	10.13000	83.12692			903,473,161,682,000.00	485,252,168,400	353,667,200,00
<b>Total R213 SPOT</b>									<b>13,473,161,682,000.00</b>	<b>485,252,168,400</b>	<b>353,667,200,00</b>
<b>Total For R213</b>									<b>13,473,161,682,000.00</b>	<b>485,252,168,400</b>	<b>353,667,200,00</b>
R214 On 28/02/2041 Spot Bond			10.87500	66.36049	10.91000	66.08415			321,632,225,000,000.00	121,529,400,000	394,884,130,00
<b>Total R214 SPOT</b>									<b>11,632,225,000,000.00</b>	<b>121,529,400,000</b>	<b>394,884,130,00</b>
<b>Total For R214</b>									<b>11,632,225,000,000.00</b>	<b>121,529,400,000</b>	<b>394,884,130,00</b>
RDFB1 On 27/11/2022 Spot Bond				101.30764		101.24768			0.00	0	529,461,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,461,90</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>529,461,90</b>
RDFB1 On 12/03/2023 Spot Bond				100.98898		100.92629				0.00	76,000,000	629,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>76,000,000</b>	<b>629,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>76,000,000</b>	<b>629,000,00</b>
RDFB1 On 05/12/2023 Spot Bond				101.03806		100.97400				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				99.56072		100.88776				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				98.11225		99.48352				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond				100.71672		100.65235				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				100.69260		100.62522				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				100.57970		100.51364				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				101.08750		101.02636				0.00	0	600,000,00
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
RDFB2 On 22/08/2024 Spot Bond				99.98746		99.91718				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				101.25344		101.18889				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond				100.28234		100.29471				0.00	3,200,000,000	1,600,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,00</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
RED13 On 13/05/2026 Spot Bond				101.96602		101.88151				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				100.80085		100.73134				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				99.26007		99.18094				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				101.50192		101.39405				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				102.13596		102.01992				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				100.10350		99.99968				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				101.42548		101.32314				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				100.15465		100.12937				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				100.41453		100.29611				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				100.77633		100.64673				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				100.35156		100.28541				0.00	0	529,638,00
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,638,00</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	<b>529,638,00</b>
RES41 On 30/11/2022 Spot Bond				101.03795		100.97286				0.00	0	317,678,00
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>317,678,00</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 RES41</b>									<b>0.00</b>	<b>0</b>	<b>317,678,00</b>
RES49 On 03/08/2023 Spot Bond				100.40350		100.33647			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				100.67925		100.61160			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				99.94002		99.87519			0.00	0	740,963,50
<b>Total RES52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>740,963,50</b>
<b>Total For RES52</b>									<b>0.00</b>	<b>0</b>	<b>740,963,50</b>
RES53 On 20/09/2025 Spot Bond				100.70702		100.63837			0.00	0	4,168,638,50
<b>Total RES53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,168,638,50</b>
<b>Total For RES53</b>									<b>0.00</b>	<b>0</b>	<b>4,168,638,50</b>
RFCA1 On 20/12/2026 Spot Bond				100.85739		100.79300			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				100.91407		100.84550			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				100.98115		100.90764			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				101.14490		101.05931			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			7.10000	107.34306	7.13000	107.21461		17,040,000,000,000.00	2,400,000,000	952,605,20	
<b>Total RW23 SPOT</b>								<b>17,040,000,000,000.00</b>	<b>2,400,000,000</b>	<b>952,605,20</b>	
<b>Total For RW23</b>								<b>17,040,000,000,000.00</b>	<b>2,400,000,000</b>	<b>952,605,20</b>	
RW28 On 10/12/2028 Spot Bond			12.30500	94.89454	12.33000	94.66590		0.00	0	9,994,70	
<b>Total RW28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>9,994,70</b>	
<b>Total For RW28</b>								<b>0.00</b>	<b>0</b>	<b>9,994,70</b>	
RW31 On 30/06/2031 Spot Bond			11.40500	99.58039	11.43000	99.32311		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.13747		101.06605				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			10.53500	99.58655	10.56500	99.34383				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			5.61000	105.37510	5.64000	105.30811				0.00	0	40,784,80
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,784,80</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>40,784,80</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				99.99996		99.93888				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond				99.99986		99.93587				0.00	1,298,810,600	2,469,482,50
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>1,298,810,600</b>	<b>2,469,482,50</b>
<b>Total For SBN03</b>										<b>0.00</b>	<b>1,298,810,600</b>	<b>2,469,482,50</b>
SBS20 On 15/05/2026 Spot Bond			8.30500	110.56387	8.33500	110.35957		298,980,000,000.00			36,000,000	6,580,720,00
<b>Total SBS20 SPOT</b>								<b>298,980,000,000.00</b>			<b>36,000,000</b>	<b>6,580,720,00</b>
<b>Total For SBS20</b>								<b>298,980,000,000.00</b>			<b>36,000,000</b>	<b>6,580,720,00</b>
SBS21 On 15/05/2026 Spot Bond				104.66576		104.60156				0.00	0	1,588,895,40
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,588,895,40</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>1,588,895,40</b>
SBS27 On 20/02/2024 Spot Bond			7.26000	106.75820	7.23000	106.72588				0.00	0	1,892,766,90
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,892,766,90</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>1,892,766,90</b>
SBS3 On 25/05/2026 Spot Bond			8.29500	103.27077	8.26000	103.29685				0.00	0	6,281,097,20
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,281,097,20</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>6,281,097,20</b>
SBS31 On 12/06/2027 Spot Bond			8.72000	108.11634	8.75000	107.88992				0.00	0	18,013,597,80
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,013,597,80</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>18,013,597,80</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			7.63500	106.48634	7.66500	106.33306				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			7.82000	105.41759	7.85000	105.25382				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.70000	102.54625	9.72500	102.30492				0.00	0	150,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
SBS41 On 12/11/2022 Spot Bond			5.86000	101.85500	5.83500	106.78296			2,344,000,000.00		400,000	100,00
<b>Total SBS41 SPOT</b>									<b>2,344,000,000.00</b>		<b>400,000</b>	<b>100,00</b>
<b>Total For SBS41</b>									<b>2,344,000,000.00</b>		<b>400,000</b>	<b>100,00</b>
SBS42 On 12/11/2025 Spot Bond			8.11000	107.36477	8.14000	112.48045				0.00	0	1,223,701,90
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,223,701,90</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>1,223,701,90</b>
SBS43 On 12/11/2027 Spot Bond			8.84500	108.22403	8.87500	113.37791				0.00	0	5,419,216,70
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,419,216,70</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>5,419,216,70</b>
SBS46 On 15/02/2023 Spot Bond			6.19000	105.62192	6.18500	105.55476				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				101.91922		101.86108				0.00	0	1,404,783,50
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,404,783,50</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>1,404,783,50</b>
SBS51 On 31/01/2024 Spot Bond			7.27000	106.50122	7.30000	106.36717				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				102.49091		102.42628				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				102.14310		102.26627				0.00	0	25,600,336,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,600,336,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>25,600,336,00</b>
SBS55 On 12/06/2022 Spot Bond				100.94242		100.89091				0.00	92,000,000	5,572,811,20
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>92,000,000</b>	<b>5,572,811,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS55</b>										<b>0.00</b>	<b>92,000,000</b>	<b>5,572,811,20</b>
SBS56 On 12/06/2022 Spot Bond			4.69000	103.94078	4.72000	103.88392				0.00	0	1,104,630,20
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,104,630,20</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>1,104,630,20</b>
SBS57 On 12/06/2024 Spot Bond				101.85736		101.79590				0.00	0	1,191,669,90
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,191,669,90</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>1,191,669,90</b>
SBS58 On 12/06/2027 Spot Bond				102.90214		103.02580				0.00	22,060,000,000	23,586,434,10
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>22,060,000,000</b>	<b>23,586,434,10</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>22,060,000,000</b>	<b>23,586,434,10</b>
SBS60 On 18/01/2023 Spot Bond				100.54638		100.48604				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				100.29462		100.23675				0.00	0	129,216,70
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>129,216,70</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>129,216,70</b>
SBS63 On 31/01/2026 Spot Bond				100.78700		100.72811				0.00	0	793,727,90
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>793,727,90</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>793,727,90</b>
SBS64 On 31/01/2029 Spot Bond				100.66143		100.72674				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				101.76542		101.70678				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				100.69566		100.64611				0.00	620,000,000	1,478,929,50
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>1,478,929,50</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>620,000,000</b>	<b>1,478,929,50</b>
SBS67 On 26/06/2029 Spot Bond				100.61531		100.68270				0.00	0	1,048,670,70
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,048,670,70</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>1,048,670,70</b>
SBS68 On 21/11/2024 Spot Bond				101.13245		101.07175				0.00	0	455,350,10
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>455,350,10</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>455,350,10</b>
SBS69 On 02/12/2034 Spot Bond				101.00438		100.93782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				99.82614		99.76814				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				99.74472		99.80261				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				99.33791		99.32766				0.00	60,200,000,000	36,200,000,000
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>60,200,000,000</b>	<b>36,200,000,000</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>60,200,000,000</b>	<b>36,200,000,000</b>
SBS74 On 26/04/2025 Spot Bond				100.10414	100.00000	100.00000				0.00	46,600,000,000	171,600,000,000
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>46,600,000,000</b>	<b>171,600,000,000</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>46,600,000,000</b>	<b>171,600,000,000</b>
SBS75 On 26/04/2027 Spot Bond				100.10903	100.00000	100.00000				0.00	0	198,500,000,000
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>198,500,000,000</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>198,500,000,000</b>
SBS76 On 26/04/2032 Spot Bond				100.11440	100.00000	100.00000				0.00	0	44,000,000,000
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,000,000,000</b>
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	<b>44,000,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			1.66100	327.29953	1.67100	327.02047				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.87000	227.67563	4.87000	227.43715				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				100.81928		100.76035				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				100.51550		100.45460				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond				102.47414		102.40854				0.00	36,000,000	9,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>36,000,000</b>	<b>9,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>36,000,000</b>	<b>9,000,000</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
SBT103 On 31/03/2024 Spot Bond				104.67249		104.59688				0.00	63,600,000	515,900,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>63,600,000</b>	<b>515,900,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>63,600,000</b>	<b>515,900,00</b>
SBT104 On 30/09/2025 Spot Bond				104.61825		104.53053				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond				101.14973		101.05986				0.00	1,200,000,000	600,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
SBT107 On 08/04/2027 Spot Bond				100.69260		100.60353				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond				101.35113		103.05040				0.00	56,000,000	1,077,004,50
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>56,000,000</b>	<b>1,077,004,50</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>56,000,000</b>	<b>1,077,004,50</b>
SBT202 On 03/12/2023 Spot Bond				102.25904		102.19281				0.00	0	1,878,469,10
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,878,469,10</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>1,878,469,10</b>
SBT203 On 03/12/2023 Spot Bond			6.82000	109.58637	6.85000	109.45934				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				99.81246		99.73601				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond				100.98248		100.91760				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				106.62158		106.54909				0.00	76,000,000	19,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>76,000,000</b>	<b>19,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>76,000,000</b>	<b>19,000,00</b>
SBT208 On 28/11/2025 Spot Bond				103.33916		103.26844				0.00	0	
<b>Total SBT208 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 SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond				100.75944		100.68895				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				100.33954		100.23154				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond				101.18952		101.12569				0.00	0	1,150,274,40
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,274,40</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>1,150,274,40</b>
SLI6 On 16/08/2028 Spot Bond				101.22900		101.16307				0.00	0	817,597,10
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>817,597,10</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>817,597,10</b>
SLI7 On 16/08/2028 Spot Bond			9.13500	98.38039	9.16500	98.14504				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				101.24545		101.17940				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				101.23499		101.17331				0.00	24,000,000	6,000,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>24,000,000</b>	<b>6,000,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>24,000,000</b>	<b>6,000,00</b>
SLRA6 On 15/11/2023 Spot Bond				101.28755		101.21928				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				101.27701		101.20930				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				101.36122		101.28908				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				101.25603		101.18942				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				101.36122		101.28907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.34015		101.26912				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond				101.48748		101.40869				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				101.29814		101.22931				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				101.40331		101.32895				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				101.39276		101.31896				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			7.14500	104.80979	7.17500	104.70131				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				100.74533		100.68228				0.00	0	52,963,30
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>52,963,30</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>52,963,30</b>
SNT05 On 30/11/2025 Spot Bond				101.07844		101.00939				0.00	0	871,278,80
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>871,278,80</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>871,278,80</b>
SOLB0 On 12/08/2022 Spot Bond				99.99135		101.23711				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				101.13473		101.06898				0.00	0	926,856,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>926,856,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>926,856,00</b>
SPDA1: On 21/08/2024 Spot Bond				101.36226		101.30033				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond				101.04165		100.98119				0.00	0	1,948,215,80
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,948,215,80</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>1,948,215,80</b>
SPDA1 On 21/08/2026 Spot Bond				101.06491		101.00314				0.00	0	427,990,80
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>427,990,80</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	<b>427,990,80</b>
SPG00 On 27/09/2023 Spot Bond				100.65539		100.58595				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				101.78481		101.72338				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				100.72525		100.66246				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				101.13283		101.06892				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				100.48751		100.43055				0.00	0	500,000,00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SPG00 On 15/10/2024 Spot Bond				100.40793		100.34337				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				101.10693		101.04118				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				102.80457		102.74464				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				100.55832		100.49084				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	156.31078	3.16500	156.17542				0.00	0	37,700,00
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,700,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>37,700,00</b>
SSN01 On 21/12/2026 Spot Bond			8.16000	112.69780	8.19000	112.47847				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			9.59500	85.97995	9.62000	85.76053				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond				99.06438		98.98338				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond				100.33948		100.27182				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.85000	104.51529	6.88000	104.39632				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.70000	117.91486	4.69000	117.93991				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond				98.74168		98.67280				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond				100.00000		99.92519				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond				100.87221		100.80413				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.20000	324.65400	2.21000	324.35827				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond				100.03441		100.04790				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond				99.99990		99.93601				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
SSN060 On 05/10/2022 Spot Bond				100.41392		100.35508				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>	
SSN067 On 31/01/2025 Spot Bond			3.04000	156.82556	3.04000	156.69189				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>	
SSN067 On 31/01/2038 Spot Bond			4.80000	116.45919	4.79000	116.48232				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>	
SSN067 On 31/03/2029 Spot Bond			4.10500	111.42018	4.10500	111.31289				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>	
SSN067 On 31/03/2028 Spot Bond			3.90000	205.85202	3.90000	205.65831				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>	
SSN068 On 28/05/2023 Spot Bond				101.07010		101.00161				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>	
SSN068 On 28/05/2023 Spot Bond				101.05089		100.98361				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>	
SSN070 On 15/06/2023 Spot Bond				100.82615		100.75732				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>	
SSN070 On 15/06/2023 Spot Bond				100.80749		100.74020				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>	
SSN070 On 15/06/2028 Spot Bond				101.97559		101.80899				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07( On 15/06/2023 Spot Bond				101.78046		101.63034				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				100.70742		100.63877				0.00	88,000,000	22,000,00
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>88,000,000</b>	<b>22,000,00</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>88,000,000</b>	<b>22,000,00</b>
SSN07( On 13/07/2023 Spot Bond				100.34658		100.27751				0.00	56,000,000	14,000,00
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>56,000,000</b>	<b>14,000,00</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>56,000,000</b>	<b>14,000,00</b>
SSN08( On 27/08/2024 Spot Bond				101.09568		101.02571				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				100.89556		100.82261				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				99.96703		99.90133				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			4.70500	231.13340	4.70500	230.89535				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				99.69878		99.63050				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				98.34064		98.27752				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				100.92191		100.86103				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				101.17407		101.09894				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				100.96739		100.89747				0.00	0	
<b>Total SSN099 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 SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			10.52000	88.87963	10.55000	88.63621				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				100.84351		100.76172				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/03/2028 Spot Bond			4.05000	204.19824	4.05000	204.00281				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 07/12/2033 Spot Bond			4.88500	227.36441	4.88500	227.12586				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 10/02/2023 Spot Bond				101.24997		101.18834				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11 On 31/03/2024 Spot Bond				100.70908		100.62185				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 11/06/2022 Spot Bond				100.74050		100.68630				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond				100.86340		100.80788				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 12/10/2022 Spot Bond				100.34404		100.27793				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>	
SSN13 On 20/10/2022 Spot Bond				100.22301		100.15366				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 27/10/2023 Spot Bond				100.11254		100.02249				0.00	400,000,000	200,000,000
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SSN139</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SSN14 On 03/11/2023 Spot Bond				100.00000		99.90932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond				100.00000		99.92979				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				101.97805		101.87815				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				100.97053		100.89687				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				101.45405		101.38943				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				101.23077		101.17216				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				100.97567		100.91897				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				100.87188		100.81471				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>	
SSN15 On 29/06/2022 Spot Bond				100.52663		100.46644				0.00	0	
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond				100.48982		100.42859				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond				100.49070		100.42936				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond				100.48894		100.42782				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 30/06/2022 Spot Bond				100.48982		100.42859				0.00	0	
<b>Total SSN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN156</b>										<b>0.00</b>	<b>0</b>	
SSN15(On 01/07/2022 Spot Bond				100.44390		100.38267				0.00	0	
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN15(On 05/07/2022 Spot Bond				100.44549		100.38404				0.00	0	
<b>Total SSN158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN158</b>										<b>0.00</b>	<b>0</b>	
SSN15(On 05/07/2022 Spot Bond				100.44549		100.38404				0.00	0	
<b>Total SSN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN159</b>										<b>0.00</b>	<b>0</b>	
SSN16(On 05/07/2022 Spot Bond				100.42997		100.36855				0.00	0	
<b>Total SSN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN160</b>										<b>0.00</b>	<b>0</b>	
SST20(On 08/12/2026 Spot Bond				101.31911		101.25032				0.00	0	815,825,50
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>815,825,50</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>815,825,50</b>
STF00(On 01/03/2027 Spot Bond				100.30163		100.28243				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			8.65000	101.81226	8.68000	101.63031				0.00	0	580,20
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,20</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>580,20</b>
T16OM On 21/08/2022 Spot Bond				100.95629		100.90069				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>	
T17A1(On 21/02/2024 Spot Bond				101.04743		100.98665				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A1(On 21/02/2024 Spot Bond				101.04355		100.98299				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>	
T17A2(On 21/02/2026 Spot Bond				101.09185		101.02853				0.00	0	1,461,395,60
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,461,395,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	<b>1,461,395,60</b>
T17A22 On 21/02/2026 Spot Bond				101.07247		101.01026				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	101.39891	7.21000	101.31959				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	101.49674	7.72000	101.41183				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				101.48486		101.40619				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				101.59024		101.50605				0.00	0	1,298,810,60
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,60</b>
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,60</b>
TFS14€ On 12/10/2022 Spot Bond				100.55609		100.49916				0.00	0	132,406,50
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,406,50</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>132,406,50</b>
TFS154 On 06/07/2023 Spot Bond				100.95711		100.90091				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				101.31289		101.25598				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond				101.51448		101.45781				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond				101.10308		101.04545				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond				100.92685		100.87166				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				101.43401		101.37660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.32869		100.27360				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				100.68496		100.62625				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond				100.13070		100.07353				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>	
TFS166 On 15/10/2025 Spot Bond				100.25475		100.19547				0.00	0	234,848,30
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>234,848,30</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>234,848,30</b>
TFS167 On 27/09/2024 Spot Bond				100.51650		100.45942				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>	
TFS168 On 27/09/2026 Spot Bond				100.54089		100.48108				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond				100.74893		100.69125				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>	
TFS170 On 30/11/2026 Spot Bond				100.92846		100.86889				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				101.03315		100.97520				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				101.10420		101.04377				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond				101.12709		101.06149				0.00	0	1,059,278,40
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,059,278,40</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>1,059,278,40</b>
TH15A On 21/11/2022 Spot Bond			9.82000	104.41111	9.82000	104.30056				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>	
TH15A On 21/11/2022 Spot Bond				101.08306		101.01748				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>	
TH15A On 21/11/2022 Spot Bond				101.08432		101.02144				0.00	0	1,138,716,60
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,138,716,60</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>1,138,716,60</b>
TH15A On 21/11/2022 Spot Bond				101.04165		100.98120				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>	
TH15B On 21/11/2022 Spot Bond				101.17353		101.10557				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond				101.26604		101.20108				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond				101.27567		101.21223				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond				101.26466		101.19151				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				101.39936		101.33092				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				101.21813		101.14763				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				102.22899		102.13140				0.00	0	
<b>Total TH15D1 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 TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond				101.86510		101.76788				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				101.63087		101.53682				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				101.13318		101.07474				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				101.64095		101.57997				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	101.64416	8.49000	101.55082				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				101.24676		101.18826				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				101.10177		101.03790				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				101.05328		100.99216				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond				101.09595		101.03241				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>	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.11999	5.76000	101.05656				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>	
TH16B: On 21/08/2024 Spot Bond				101.13862		101.07265				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond				101.41758		101.34852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond				101.21230		101.14213				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond				101.19873		101.12933				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond				101.29178		101.21709				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond				101.26658		101.19332				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond				101.61535		101.52218				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond				101.77993		101.67734				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond				101.68313		101.58608				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond				101.17904		101.11076				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				101.14998		101.08335				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				101.24878		101.17652				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				101.20423		101.13451				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D On 21/02/2026 Spot Bond				101.60500		101.51239				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				101.53340		101.44489				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				100.95629		100.90069				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				100.85818		100.79053				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			6.55000	102.22690	6.58000	102.14459				0.00	0	264,827,80
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>264,827,80</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>264,827,80</b>
TL25 On 04/09/2024 Spot Bond			7.17000	106.62266	7.20000	106.47516				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				101.71304		101.64567				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				100.36457		100.25426				0.00	110,000,000	527,500,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>110,000,000</b>	<b>527,500,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>110,000,000</b>	<b>527,500,00</b>
TL28 On 24/04/2025 Spot Bond			8.65500	101.83279	8.68500	101.66030				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				100.63725		100.52284				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				100.95445		100.89151				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				101.46020		101.39557				0.00	0	
<b>Total TL31 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 TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond				99.90506		99.84167			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			7.06800	105.16390	7.09800	105.03922			0.00	0	1,279,102,50
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,279,102,50</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>1,279,102,50</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	36.98027	100.00000	36.65039			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			8.94500	103.44633	8.97500	103.26117			0.00	0	1,749,701,10
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,749,701,10</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>1,749,701,10</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	17.42556	100.00000	17.27011			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			10.13500	99.04094	10.16500	98.81208		685,126,000,000,000.00	67,600,000,000	20,070,000,00	
<b>Total TN27 SPOT</b>								<b>15,126,000,000,000.00</b>	<b>67,600,000,000</b>	<b>20,070,000,00</b>	
<b>Total For TN27</b>								<b>15,126,000,000,000.00</b>	<b>67,600,000,000</b>	<b>20,070,000,00</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.05263	100.00000	13.92727			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			10.78500	99.89946	10.81500	99.64425			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.32500	96.26411	11.36100	95.96174		11,325,000,000,000.00	1,000,000,000	2,200,000,00	
<b>Total TN30 SPOT</b>								<b>11,325,000,000,000.00</b>	<b>1,000,000,000</b>	<b>2,200,000,00</b>	
<b>Total For TN30</b>								<b>11,325,000,000,000.00</b>	<b>1,000,000,000</b>	<b>2,200,000,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.80120	8.00000	115.70197			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			11.84200	99.54298	11.86200	99.29407			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			12.09500	90.84305	12.13000	90.49151			0.00	0	620,000,00

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 TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.68899	10.75000	100.57383				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				101.63136		101.55789				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				99.88559		99.80930				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			5.16000	102.68509	5.15000	102.65750				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				100.65703		100.59319				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				100.65132		100.58803				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A2 On 20/06/2026 Spot Bond				100.66373		100.59924				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond				100.68084		100.61471				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	102.78765	7.61000	102.70332				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				100.57365		100.51780				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				100.57936		100.52296				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond				100.86878		100.79461				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			6.56000	105.50364	6.59000	105.41249				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				101.24312		101.17775				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				101.57087		101.48874				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				101.17416		101.08726				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 13/04/2024 Spot Bond				100.33764		100.27031				0.00	12,000,000	3,000,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>3,000,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>12,000,000</b>	<b>3,000,00</b>
TRA4A: On 13/04/2024 Spot Bond			6.85000	104.75440	6.88000	104.62174			82,200,000,000.00		12,000,000	3,000,00
<b>Total TRA4A4 SPOT</b>									<b>82,200,000,000.00</b>		<b>12,000,000</b>	<b>3,000,00</b>
<b>Total For TRA4A4</b>									<b>82,200,000,000.00</b>		<b>12,000,000</b>	<b>3,000,00</b>
TRA4A: On 13/04/2024 Spot Bond				100.33764		100.27031				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	100.46224	8.62000	100.36961				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				98.45473		98.36637				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				100.96696		100.89112				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				100.74469		100.67244				0.00	0	
<b>Total TRA5B1 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 TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B:On 20/06/2026 Spot Bond				100.71049		100.64152				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				100.93255		100.84226				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				100.93255		100.84226				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>	
TSP25€:On 11/05/2022 Spot Bond				99.89383		99.84074				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26€:On 16/09/2022 Spot Bond				98.09915		98.04324				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				95.44602		95.38097				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				95.24455		95.17804				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				94.60389		94.53448				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11:On 31/01/2025 Spot Bond				100.53843		100.47129				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				99.99995		99.91185				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				100.59071		100.49648				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 28/04/2022 Spot Bond					0.00000	0.00000				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 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				101.12579		101.07519				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				100.94781		100.89658				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				100.86458		100.81296				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				100.77704		100.72524				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>	
TWC40 On 07/07/2022 Spot Bond				100.34797		100.29444				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 11/07/2022 Spot Bond				100.25522		100.20149				0.00	0	
<b>Total TWC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC405</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond				100.14746		100.09384				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			526,000,000,000.00	55,260,000,000	46,200,000,000	
<b>Total TWC408 SPOT</b>									<b>16,000,000,000,000.00</b>	<b>55,260,000,000</b>	<b>46,200,000,000</b>	
<b>Total For TWC408</b>									<b>16,000,000,000,000.00</b>	<b>55,260,000,000</b>	<b>46,200,000,000</b>	
UG26 On 09/03/2026 Spot Bond			10.48500	104.21985	10.51500	104.00932			0.00	0	8,417,000	
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,417,000</b>	
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>8,417,000</b>	
UU1A0 On 15/05/2024 Spot Bond				101.20339		101.13955				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond				101.34018		101.26916				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond				101.24877		101.18326				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				101.38733		101.31464				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				101.40332		101.32898				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				101.47046		101.39346				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond				101.67683		101.58809				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				101.73897		101.64799				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				100.41994		100.35202				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				100.53300		100.46924				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				101.18527		101.12122				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				101.20437		101.14228				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				101.28157		101.21723				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				101.03357		100.97368				0.00	0	600,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>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
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
VKE18 On 27/08/2024 Spot Bond			101.32113			101.25469				0.00	0	1,298,810,60
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,60</b>
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	<b>1,298,810,60</b>
WHL03 On 02/10/2023 Spot Bond			100.85878			100.79691				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>1.39e+017</b>	<b>592,298,729,900</b>	<b>162,144,397,900</b>
<b>Total for SPOT :</b>										<b>1.39e+017</b>	<b>592,298,729,900</b>	<b>162,144,397,900</b>
<b>Total Futures</b>										<b>1.39e+017</b>	<b>592,299,127,206</b>	<b>162,146,032,500</b>
<b>Total Options</b>										<b>21 210 045.00</b>	<b>13,500</b>	<b>154,700</b>
<b>Grand Total:</b>										<b>1.39e+017</b>	<b>592,299,140,706</b>	<b>162,146,187,200</b>