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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/03/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.62544	75.47633	11.50499	76.09019			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.84964	76.52303	11.72390	77.14603			0.00	0	26
ES33	On	03/11/2022	Bond Future			12.06659	73.86471	11.93543	74.49730			0.00	0	
ES33	On	02/02/2023	Bond Future			12.28524	75.04250	12.14825	75.68555			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	05/05/2022	Bond Future			12.02401	73.88112	11.90334	74.59207			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.22789	74.90708	12.10202	75.62856			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.42595	71.74799	12.29467	72.48053			0.00	0	
ES42	On	02/02/2023	Bond Future			12.61802	72.89436	12.48119	73.63895			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	05/05/2022	Bond Future			159.87591	159.87591	159.85824	159.85824			0.00	0	5,52
I2025	On	04/08/2022	Bond Future			160.47225	160.47225	160.45553	160.45553			0.00	0	1,12
I2025	On	03/11/2022	Bond Future			162.82819	162.82819	162.81211	162.81211			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			163.75556	163.75556	163.73967	163.73967				0.00	0	
<b>Total I2025 Future</b>													<b>0.00</b>	<b>0</b>	<b>6,65</b>
<b>Total For I2025</b>													<b>0.00</b>	<b>0</b>	<b>6,65</b>
I2029	On	05/05/2022	Bond Future			117.78892	117.78892	118.15679	118.15679				0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.42255	119.42255	119.79649	119.79649				0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.94334	119.94334	120.32328	120.32328				0.00	0	
I2029	On	02/02/2023	Bond Future			121.85148	121.85148	122.23806	122.23806				0.00	0	
<b>Total I2029 Future</b>													<b>0.00</b>	<b>0</b>	<b>4,55</b>
<b>Total For I2029</b>													<b>0.00</b>	<b>0</b>	<b>4,55</b>
I2033	On	05/05/2022	Bond Future			112.81135	112.81135	112.79396	112.79396				0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.37568	114.37568	114.35902	114.35902				0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.74095	114.74095	114.72451	114.72451				0.00	0	
I2033	On	02/02/2023	Bond Future			116.56617	116.56617	116.55002	116.55002				0.00	0	
<b>Total I2033 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,65</b>
<b>Total For I2033</b>													<b>0.00</b>	<b>0</b>	<b>7,65</b>
I2038	On	05/05/2022	Bond Future			129.17219	129.17219	129.48281	129.48281				0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.14022	129.14022	129.45605	129.45605				0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.03651	131.03651	131.35766	131.35766				0.00	0	
I2038	On	02/02/2023	Bond Future			131.25081	131.25081	131.57735	131.57735				0.00	0	
<b>Total I2038 Future</b>													<b>0.00</b>	<b>0</b>	<b>6,85</b>
<b>Total For I2038</b>													<b>0.00</b>	<b>0</b>	<b>6,85</b>
I2046	On	05/05/2022	Bond Future			117.04693	117.04693	117.62519	117.62519				0.00	0	14,00
I2046	On	04/08/2022	Bond Future			118.67032	118.67032	119.25748	119.25748				0.00	0	2,96
I2046	On	03/11/2022	Bond Future			118.47655	118.47655	119.07287	119.07287				0.00	0	
I2046	On	02/02/2023	Bond Future			120.36198	120.36198	120.96850	120.96850				0.00	0	
<b>Total I2046 Future</b>													<b>0.00</b>	<b>0</b>	<b>16,97</b>
<b>Total For I2046</b>													<b>0.00</b>	<b>0</b>	<b>16,97</b>
I2050	On	05/05/2022	Bond Future			121.12907	121.12907	121.11021	121.11021				0.00	0	8,61
I2050	On	04/08/2022	Bond Future			120.78358	120.78358	120.76518	120.76518				0.00	0	1,41
I2050	On	03/11/2022	Bond Future			122.55711	122.55711	122.53926	122.53926				0.00	0	
I2050	On	02/02/2023	Bond Future			122.42872	122.42872	122.41065	122.41065				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>10,05</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>10,05</b>
R186	On	05/05/2022	Bond Future			8.56472	111.27109	8.45793	111.69044		5.50	350,615,204.59		3,151	74,11
R186	On	04/08/2022	Bond Future			8.79034	107.49899	8.67539	107.92500		5.61	0.00		0	
R186	On	03/11/2022	Bond Future			9.00261	109.05395	8.87879	109.48673		5.49	0.00		0	
R186	On	02/02/2023	Bond Future			9.21185	105.47514	9.07789	105.91532		5.55	0.00		0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>350,615,204.59</b>	<b>3,151</b>	<b>74,13</b>	
R186	On	05/05/2022	Bond Future	6.73	Call			1.46000	0.00146	0,560	5.51		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,080.59000	7.08059	7,499,040	5.51		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			20.57000	0.02057	10,220	5.40		0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			4,785.03000	4.78503	5,194,030	5.40		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			45.02000	0.04502	24,170	5.31		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,248.35000	1.24835	1,494,410	5.20		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,133.29000	1.13329	1,364,380	5.22		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			180.09000	0.18009	111,930	5.15		0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,485.49000	2.48549	2,836,680	5.15		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			402.74000	0.40274	275,390	5.15		0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			1,663.42000	1.66342	1,955,420	5.15		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			624.41000	0.62441	451,120	5.20		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			141.65000	0.14165	183,300	5.57		0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			640.41000	0.64041	464,140	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,224.71000	1.22471	1,467,790	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			656.83000	0.65683	477,570	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,201.51000	1.20151	1,441,600	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			707.37000	0.70737	519,110	5.22		0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			3,982.24000	3.98224	4,380,740	5.31		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,321.72000	1.32172	1,048,920	5.34		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			607.98000	0.60798	754,530	5.34		0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			2,161.24000	2.16124	1,819,680	5.48		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			284.34000	0.28434	362,130	5.48		0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			2,937.69000	2.93769	2,559,990	5.57		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			576.41000	0.57641	455,370	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,627.03000	2.62703	2,932,000	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,327.78000	4.32778	3,960,840	5.90		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			320.91000	0.32091	379,980	5.90		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			49.84000	0.04984	34,190	5.18		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,668.47000	6.66847	7,078,830	5.18		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			429.76000	0.42976	333,410	5.00		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,129.63000	3.12963	3,459,290	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			586.25000	0.58625	463,650	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,598.83000	2.59883	2,902,240	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			595.99000	0.59599	471,830	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,570.54000	2.57054	2,872,390	4.96		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,367.63000	2.36763	2,626,910	4.81		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,188.40000	1.18840	1,013,390	4.82		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.55	Put		2,348.47000	2.34847	2,606,240	4.82		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,155.44000	1.15544	983,460	4.81		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,386.59000	2.38659	2,647,390	4.81		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,172.03000	1.17203	998,530	4.81		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		985.38000	0.98538	845,360	4.91		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,486.09000	3.48609	3,786,250	4.91		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		995.96000	0.99596	854,860	4.91		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,462.74000	3.46274	3,761,820	4.91		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		974.53000	0.97453	835,600	4.91		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,509.18000	3.50918	3,810,430	4.91		0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,75</b>
<b>Total For R186</b>												<b>350,615,204.59</b>	<b>3,151</b>	<b>98,85</b>
R197	On	05/05/2022	Bond Future			329.79129	329.79129	329.92726	329.92726			0.00	0	75
R197	On	04/08/2022	Bond Future			325.94743	325.94743	326.08760	326.08760			0.00	0	
R197	On	03/11/2022	Bond Future			330.73405	330.73405	330.87814	330.87814			0.00	0	
R197	On	02/02/2023	Bond Future			327.36346	327.36346	327.50985	327.50985			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>75</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>75</b>
R202	On	05/05/2022	Bond Future			249.17270	249.17270	248.78288	248.78288			0.00	0	6,37
R202	On	04/08/2022	Bond Future			248.15733	248.15733	247.76389	247.76389			0.00	0	
R202	On	03/11/2022	Bond Future			251.80078	251.80078	251.40277	251.40277			0.00	0	
R202	On	02/02/2023	Bond Future			251.22072	251.22072	250.81686	250.81686			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,46</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,46</b>
R2023	On	05/05/2022	Bond Future			5.62522	103.13638	5.62759	103.13451	0.90		0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.73583	104.51618	5.73771	104.51515	0.65		0.00	0	2,38
R2023	On	03/11/2022	Bond Future			5.49675	102.15203	5.49815	102.15160	0.38		0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,16</b>
R2023	On	05/05/2022	Bond Future	6.29	Call		540.36000	0.54036	540,180	1.01		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		18.54000	0.01854	16,490	1.01		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		547.59000	0.54759	547,450	1.01		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		17.92000	0.01792	15,910	1.01		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		554.83000	0.55483	554,740	1.01		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		17.32000	0.01732	15,360	1.01		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		278.72000	0.27872	277,660	0.69		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		108.11000	0.10811	106,020	0.69		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		271.23000	0.27123	270,140	0.68		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		111.53000	0.11153	109,410	0.68		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			274.97000	0.27497	273,890	0.69		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			109.81000	0.10981	107,700	0.69		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			48.83000	0.04883	48,050	0.41		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			285.45000	0.28545	285,110	0.41		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			48.08000	0.04808	47,310	0.41		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			280.56000	0.28056	280,210	0.41		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			49.32000	0.04932	48,540	0.41		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			283.13000	0.28313	282,780	0.41		0.00	0	
<b>Total R2023 Option</b>													<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>													<b>0.00</b>	<b>0</b>	<b>17,16</b>
R2030	On	05/05/2022	Bond Future			9.95793	91.78142	9.84721	92.33112		8.86		206,508,195.00	2,250	73,34
R2030	On	04/08/2022	Bond Future			10.17346	89.02569	10.05698	89.58370		8.83		4,006,156.05	45	25,17
R2030	On	03/11/2022	Bond Future			10.36683	90.31415	10.24460	90.88075		8.59		0.00	0	
R2030	On	02/02/2023	Bond Future			10.56010	87.72750	10.43151	88.30344		8.64		0.00	0	
<b>Total R2030 Future</b>													<b>210,514,351.05</b>	<b>2,295</b>	<b>98,51</b>
R2030	On	05/05/2022	Bond Future	7.73	Call			0.14000	0.00014	0,040	8.39		0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,386.99000	11.38699	11,936,590	8.39		0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1.89000	0.00189	0,710	8.39		0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,047.41000	9.04741	9,595,930	8.39		0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			11.14000	0.01114	4,980	8.39		0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			5,413.29000	5.41329	5,939,490	8.30		0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			67.33000	0.06733	36,340	8.28		0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,003.54000	5.00354	5,522,250	8.28		0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			171.91000	0.17191	102,870	8.20		0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,734.03000	3.73403	4,214,690	8.20		0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,846.11000	2.84611	3,280,280	8.14		0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			657.53000	0.65753	460,980	8.17		0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,900.50000	1.90050	2,253,650	8.17		0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			750.01000	0.75001	534,740	8.21		0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,739.82000	1.73982	2,074,250	8.21		0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			49.15000	0.04915	25,650	8.30		0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			961.85000	0.96185	1,182,910	8.42		0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,246.94000	2.24694	1,839,730	8.63		0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			558.88000	0.55888	701,370	8.63		0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,282.37000	2.28237	1,872,300	8.63		0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			545.68000	0.54568	685,310	8.63		0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			323.86000	0.32386	208,330	8.14		0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,221.44000	7.22144	7,764,980	8.39		0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,318.03000	2.31803	1,905,140	8.64		0.00	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
R2030	On	05/05/2022	Bond Future	10.21	Put		532.74000	0.53274	669,550	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		5,756.47000	5.75647	5,222,480	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		53.90000	0.05390	69,610	9.43	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		1,472.32000	1.47232	1,143,680	8.42	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		872.32000	0.87232	698,870	8.17	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,403.55000	3.40355	3,788,110	8.17	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		888.05000	0.88805	712,400	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,369.46000	3.36946	3,751,820	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		73.83000	0.07383	51,300	8.45	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		9,057.31000	9.05731	9,592,790	8.45	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		903.96000	0.90396	726,100	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,335.58000	3.33558	3,715,730	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,761.45000	4.76145	4,306,700	9.22	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		594.78000	0.59478	698,040	9.22	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		371.78000	0.37178	282,700	8.28	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		5,386.76000	5.38676	5,855,690	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,807.49000	2.80749	3,107,990	8.19	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,059.51000	2.05951	1,791,600	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,782.79000	2.78279	3,081,480	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,082.26000	2.08226	1,812,540	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,758.53000	2.75853	3,055,410	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,037.17000	2.03717	1,771,070	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,302.84000	1.30284	1,120,260	7.99	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,860.92000	4.86092	5,254,280	7.99	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		1,507.72000	1.50772	1,304,940	8.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,406.84000	4.40684	4,780,000	8.00	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		462.73000	0.46273	380,700	7.92	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,153.27000	8.15327	8,647,180	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,818.91000	1.81891	1,587,720	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,833.26000	3.83326	4,178,010	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,836.36000	1.83636	1,603,650	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,804.45000	3.80445	4,147,680	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		767.21000	0.76721	644,600	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,533.20000	6.53320	6,986,530	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,855.54000	1.85554	1,621,250	8.03	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,777.39000	3.77739	4,119,040	8.03	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,733.27000	1.73327	1,509,640	8.01	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,979.40000	3.97940	4,331,710	8.01	0.00	0	10
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>29,42</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<b>Total For R2030</b>											<b>210,514,351.05</b>	<b>2,295</b>	<b>127,94</b>	
R2032	On	05/05/2022			10.33120	88.17742	10.22072	88.79645		10.14		0.00	0	141,02
R2032	On	04/08/2022			10.52534	89.37880	10.40988	90.00703		9.63		0.00	0	2,14
R2032	On	03/11/2022			10.70951	86.52020	10.58892	87.15804		9.84		0.00	0	
R2032	On	02/02/2023			10.88920	87.88023	10.76315	88.52857		9.45		0.00	0	
<b>Total R2032 Future</b>											<b>0.00</b>	<b>0</b>	<b>143,16</b>	
R2032	On	05/05/2022	9.58	Call			179.10000	0.17910	103,350	8.87		0.00	0	78
R2032	On	05/05/2022	9.58	Put			3,886.92000	3.88692	4,430,200	8.87		0.00	0	
R2032	On	05/05/2022	10.18	Call			1,175.77000	1.17577	868,700	9.35		0.00	0	78
R2032	On	05/05/2022	10.18	Put			1,405.40000	1.40540	1,717,360	9.35		0.00	0	
R2032	On	05/05/2022	10.29	Call			1,508.04000	1.50804	1,152,140	9.51		0.00	0	98
R2032	On	05/05/2022	10.98	Put			203.94000	0.20394	263,230	10.41		0.00	0	98
R2032	On	05/05/2022	11.02	Call			4,532.62000	4.53262	3,966,960	10.46		0.00	0	
R2032	On	05/05/2022	11.02	Put			182.85000	0.18285	236,220	10.46		0.00	0	
R2032	On	05/05/2022	11.03	Call			4,580.43000	4.58043	4,013,400	10.48		0.00	0	
R2032	On	05/05/2022	11.03	Put			178.09000	0.17809	230,090	10.48		0.00	0	
R2032	On	05/05/2022	10.29	Put			1,119.17000	1.11917	1,382,300	9.51		0.00	0	
R2032	On	05/05/2022	11.04	Call			4,628.24000	4.62824	4,059,860	10.50		0.00	0	
R2032	On	05/05/2022	11.04	Put			173.38000	0.17338	224,030	10.50		0.00	0	
R2032	On	05/05/2022	11.18	Call			5,304.51000	5.30451	4,720,250	10.73		0.00	0	
R2032	On	05/05/2022	11.18	Put			118.92000	0.11892	153,690	10.73		0.00	0	78
R2032	On	05/05/2022	10.98	Call			4,342.98000	4.34298	3,783,240	10.41		0.00	0	
R2032	On	04/08/2022	8.97	Call			113.99000	0.11399	78,820	8.67		0.00	0	80
R2032	On	04/08/2022	8.97	Put			8,482.49000	8.48249	9,075,550	8.67		0.00	0	
R2032	On	04/08/2022	9.72	Call			609.75000	0.60975	467,490	8.50		0.00	0	80
R2032	On	04/08/2022	9.72	Put			4,492.80000	4.49280	4,978,770	8.50		0.00	0	
R2032	On	04/08/2022	10.20	Call			1,464.55000	1.46455	1,197,590	8.71		0.00	0	
R2032	On	04/08/2022	10.20	Put			2,622.19000	2.62219	2,983,460	8.71		0.00	0	
R2032	On	04/08/2022	10.21	Call			1,489.90000	1.48990	1,220,040	8.72		0.00	0	
R2032	On	04/08/2022	10.21	Put			2,591.92000	2.59192	2,950,290	8.72		0.00	0	
R2032	On	04/08/2022	10.22	Call			1,515.26000	1.51526	1,242,510	8.74		0.00	0	
R2032	On	04/08/2022	10.22	Put			2,561.71000	2.56171	2,917,190	8.74		0.00	0	
R2032	On	04/08/2022	11.60	Call			6,593.30000	6.59330	6,040,420	10.35		0.00	0	
R2032	On	04/08/2022	11.60	Put			398.36000	0.39836	473,710	10.35		0.00	0	80
R2032	On	04/08/2022	11.89	Call			7,884.64000	7.88464	7,307,950	10.79		0.00	0	
R2032	On	04/08/2022	11.89	Put			270.45000	0.27045	321,990	10.79		0.00	0	
R2032	On	03/11/2022	9.31	Put			7,603.17000	7.60317	8,150,060	8.84		0.00	0	
R2032	On	03/11/2022	9.36	Call			474.24000	0.47424	376,740	8.85		0.00	0	48
R2032	On	03/11/2022	9.36	Put			7,347.53000	7.34753	7,887,870	8.85		0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.46	Call			0.00000	0.00000	448,830	8.85	224,415.00	500	50
R2032	On	03/11/2022	Bond Future	9.46	Put			0.00000	0.00000	7,374,280	8.85	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,772.81000	4.77281	5,220,800	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,436.59000	1.43659	1,208,740	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,032.87000	4.03287	4,442,860	8.88	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			1,529.97000	1.52997	1,291,720	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,850.41000	3.85041	4,250,000	8.89	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Call			435.21000	0.43521	344,260	8.84	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			0.00000	0.00000	4,061,860	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,313.84000	2.31384	2,003,040	9.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,841.78000	2.84178	3,168,820	9.14	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			2,508.22000	2.50822	2,182,220	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,662.13000	2.66213	2,973,970	9.22	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			1,117.90000	1.11790	928,050	8.87	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,422.15000	2.42215	2,712,810	9.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,828.87000	2.82887	2,479,610	9.34	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,399.32000	2.39932	2,687,900	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			0.00000	0.00000	5,373,670	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			0.00000	0.00000	1,097,870	10.09	548,935.00	500	50
R2032	On	03/11/2022	Bond Future	10.21	Call			0.00000	0.00000	1,378,300	8.89	689,150.00	500	50
R2032	On	03/11/2022	Bond Future	12.30	Call			8,946.11000	8.94611	8,376,930	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			455.17000	0.45517	523,830	11.04	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			2,798.88000	2.79888	2,451,700	9.32	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			0.00000	0.00000	564,120	8.52	282,060.00	500	50
R2032	On	02/02/2023	Bond Future	9.47	Put			0.00000	0.00000	8,256,610	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,617.80000	1.61780	1,391,350	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,812.31000	4.81231	5,234,200	8.64	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			0.00000	0.00000	1,489,880	8.65	744,940.00	500	50
R2032	On	02/02/2023	Bond Future	10.22	Put			0.00000	0.00000	5,007,980	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			546.22000	0.54622	447,280	8.52	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			8,514.12000	8.51412	9,063,520	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			2,061.47000	2.06147	1,793,530	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,019.56000	4.01956	4,399,960	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			2,082.39000	2.08239	1,812,620	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,987.24000	3.98724	4,365,810	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,227.32000	1.22732	1,041,950	8.60	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			5,736.61000	5.73661	6,199,580	8.60	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			2,731.42000	2.73142	2,411,140	8.84	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			3,214.76000	3.21476	3,542,820	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			0.00000	0.00000	5,475,590	9.57	0.00	0	

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	02/02/2023	Bond Future	11.69	Put		0.00000	0.00000	1,505,200	9.57		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		2,040.67000	2.04067	1,774,570	8.68		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		4,052.04000	4.05204	4,434,280	8.68		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		0.00000	0.00000	6,006,640	9.69		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		0.00000	0.00000	1,320,190	9.69	660,095.00		500	50
R2032	On	02/02/2023	Bond Future	12.75	Call		10,064.21000	10.06421	9,490,430	10.72		0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		562.27000	0.56227	636,830	10.72		0.00	0	70
R2032	On	02/02/2023	Bond Future	10.50	Call		2,298.19000	2.29819	2,010,000	8.70		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,672.96000	3.67296	4,033,110	8.70		0.00	0	40
<b>Total R2032 Option</b>											<b>3,149,595.00</b>	<b>3,000</b>	<b>17,450</b>	
<b>Total For R2032</b>											<b>3,149,595.00</b>	<b>3,000</b>	<b>160,600</b>	
R2035	On	05/05/2022	Bond Future			10.68180	89.23155	10.55594	90.02600	11.34		0.00	0	73,900
R2035	On	04/08/2022	Bond Future			10.87284	90.40664	10.74157	91.21282	10.74		0.00	0	49,800
R2035	On	03/11/2022	Bond Future			11.04455	87.25013	10.90798	88.06839	11.02		0.00	0	
R2035	On	02/02/2023	Bond Future			11.21206	88.65979	11.06983	89.49118	10.55		0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>123,800</b>	
R2035	On	05/05/2022	Bond Future	10.72	Call		2,029.61000	2.02961	1,531,080	10.50		0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		996.06000	0.99606	1,291,980	10.50		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,446.90000	2.44690	1,898,200	10.67		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		791.82000	0.79182	1,037,570	10.67		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,553.69000	6.55369	5,793,050	11.91		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		4.77000	0.00477	6,290	13.59		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		90.71000	0.09071	124,520	11.91		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,608.12000	6.60812	5,846,540	11.93		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		88.21000	0.08821	121,080	11.93		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,662.59000	6.66259	5,900,110	11.95		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		85.81000	0.08581	117,780	11.95		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		11,938.34000	11.93834	11,145,410	13.59		0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,664.06000	1.66406	1,326,210	9.77		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		2,986.08000	2.98608	3,454,410	9.77		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,286.36000	2.28636	1,875,690	10.09		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,357.93000	2.35793	2,753,440	10.09		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		212.17000	0.21217	144,330	9.50		0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		8,182.05000	8.18205	8,920,390	9.50		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		431.84000	0.43184	308,450	9.42		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		6,267.90000	6.26790	6,950,690	9.42		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call		8,625.53000	8.62553	7,894,470	12.13		0.00	0	40
R2035	On	04/08/2022	Bond Future	12.18	Put		343.73000	0.34373	418,850	12.13		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		1,994.05000	1.99405	1,615,710	9.94		0.00	0	

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	04/08/2022	Bond Future	10.64	Put			2,625.20000	2.62520	3,053,040	9.94	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			2,252.93000	2.25293	1,845,810	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,386.43000	2.38643	2,785,490	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,320.01000	2.32001	1,905,810	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,329.72000	2.32972	2,721,700	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,768.05000	3.76805	3,228,570	10.61	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,413.07000	1.41307	1,679,770	10.61	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			5,131.99000	5.13199	5,696,630	9.87	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,940.02000	1.94002	1,612,910	9.98	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,013.36000	4.01336	4,504,510	9.98	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Put			2,575.01000	2.57501	2,932,160	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,705.88000	3.70588	3,224,260	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,381.25000	2.38125	2,717,890	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			650.89000	0.65089	506,410	9.81	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			7,582.77000	7.58277	8,256,550	9.81	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,351.46000	1.35146	1,097,840	9.87	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,334.97000	2.33497	2,666,590	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			10,318.08000	10.31808	9,587,220	12.59	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			508.23000	0.50823	595,630	12.59	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			3,221.42000	3.22142	2,776,090	10.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,728.67000	2.72867	3,101,600	10.52	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			3,425.69000	3.42569	2,964,580	10.58	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			3,741.62000	3.74162	3,257,490	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,358.01000	2.35801	2,692,140	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,777.51000	3.77751	3,290,870	10.69	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,490.93000	1.49093	1,242,270	9.59	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			6,197.16000	6.19716	6,779,890	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,232.34000	2.23234	1,900,880	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,693.54000	4.69354	5,193,470	9.68	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Call			2,780.54000	2.78054	2,398,090	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,968.29000	3.96829	4,417,230	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,809.51000	2.80951	2,424,610	9.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,937.27000	3.93727	4,383,760	9.82	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			777.90000	0.77790	626,610	9.47	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			8,670.77000	8.67077	9,350,870	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,350.29000	3.35029	2,922,160	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,408.18000	3.40818	3,811,440	9.99	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			12,001.25000	12.00125	11,256,920	12.26	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			571.90000	0.57190	658,960	12.26	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,752.05000	2.75205	2,372,040	9.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/02/2023	Bond Future	10.86	Put			3,999.85000	3.99985	4,451,230	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			3,319.13000	3.31913	2,893,350	9.98	0.00	0	1,000
R2035	On	02/02/2023	Bond Future	11.05	Put			3,435.97000	3.43597	3,841,580	9.98	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>10,950</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>134,850</b>
R2037	On	05/05/2022	Bond Future			10.85874	85.15200	10.73289	85.95453		12.00	0.00	0	85,000
R2037	On	04/08/2022	Bond Future			11.04323	82.05562	10.91214	82.86987		12.00	0.00	0	52,400
R2037	On	03/11/2022	Bond Future			11.20732	83.24368	11.07118	84.07014		11.71	0.00	0	
R2037	On	02/02/2023	Bond Future			11.37012	80.29615	11.22852	81.13600		11.84	0.00	0	
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>137,450</b>
R2037	On	05/05/2022	Bond Future	11.82	Call			6,673.94000	6.67394	5,907,420	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			102.43000	0.10243	138,440	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,728.13000	6.72813	5,960,670	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			99.80000	0.09980	134,870	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,782.36000	6.78236	6,014,000	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			97.27000	0.09727	131,440	13.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,254.33000	2.25433	1,842,750	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,393.03000	2.39303	2,795,700	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			2,288.10000	2.28810	1,872,900	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,364.11000	2.36411	2,763,160	11.12	0.00	0	1,000
R2037	On	04/08/2022	Bond Future	11.21	Call			3,432.10000	3.43210	2,912,840	11.64	0.00	0	1,000
R2037	On	04/08/2022	Bond Future	11.21	Put			1,599.02000	1.59902	1,894,010	11.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			4,291.12000	4.29112	3,711,500	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,201.66000	1.20166	1,436,290	11.90	0.00	0	1,000
R2037	On	04/08/2022	Bond Future	10.10	Call			534.57000	0.53457	387,640	10.52	0.00	0	1,000
R2037	On	04/08/2022	Bond Future	10.10	Put			5,854.82000	5.85482	6,522,140	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,703.71000	6.70371	6,012,540	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			569.97000	0.56997	693,050	12.64	0.00	0	1,000
R2037	On	04/08/2022	Bond Future	10.91	Call			2,322.10000	2.32210	1,903,300	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,335.49000	2.33549	2,730,940	11.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,324.03000	2.32403	2,656,190	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,752.74000	3.75274	3,263,540	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,370.67000	2.37067	2,707,930	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,788.79000	3.78879	3,297,040	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,347.11000	2.34711	2,681,820	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,825.25000	3.82525	3,330,950	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,864.04000	2.86404	2,471,080	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,941.43000	3.94143	4,388,320	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,805.32000	2.80532	2,417,350	10.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.03	Put			4,004.72000	4.00472	4,456,600	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			2,834.61000	2.83461	2,444,140	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			3,972.97000	3.97297	4,422,350	10.92	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>0.00</b>	<b>0</b>	<b>139,74</b>
R2040	On	05/05/2022	Bond Future			10.94984	87.31537	10.83416	88.11090		12.58	0.00	0	62,04
R2040	On	04/08/2022	Bond Future			11.12798	83.99812	11.00752	84.80522		12.59	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			11.28612	85.21442	11.16106	86.03369		12.28	0.00	0	
R2040	On	02/02/2023	Bond Future			11.44288	82.04763	11.31286	82.88024		12.45	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>104,43</b>
R2040	On	05/05/2022	Bond Future	9.82	Call			46.99000	0.04699	22,160	11.22	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			7,546.81000	7.54681	8,317,510	11.22	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			762.26000	0.76226	504,820	10.98	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			2,623.16000	2.62316	3,161,250	10.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,015.83000	7.01583	6,253,970	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			4.03000	0.00403	5,060	15.29	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put			104.38000	0.10438	138,050	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			7,073.67000	7.07367	6,310,890	13.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			101.61000	0.10161	134,360	13.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,131.49000	7.13149	6,367,830	13.30	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			98.90000	0.09890	130,770	13.30	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			13,369.90000	13.36990	12,575,400	15.29	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2,521.25000	2.52125	2,094,360	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			2,369.71000	2.36971	2,749,920	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			8,156.13000	8.15613	7,439,110	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			439.03000	0.43903	529,110	13.33	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call			180.79000	0.18079	124,590	11.21	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			9,777.16000	9.77716	10,528,060	11.21	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			1,455.27000	1.45527	1,153,140	10.92	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put			3,571.70000	3.57170	4,076,670	10.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			2,558.78000	2.55878	2,128,260	11.46	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,339.96000	2.33996	2,716,540	11.46	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			2,596.77000	2.59677	2,162,630	11.48	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,310.76000	2.31076	2,683,720	11.48	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,544.39000	2.54439	2,872,390	11.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			4,137.79000	4.13779	3,644,020	11.92	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,519.29000	2.51929	2,844,790	11.92	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			4,060.00000	4.06000	3,571,240	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,569.71000	2.56971	2,900,220	11.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.40	Call			4,098.82000	4.09882	3,607,550	11.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			3,023.62000	3.02362	2,636,230	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,349.31000	4.34931	4,794,530	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			3,054.98000	3.05498	2,665,120	11.56	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,314.55000	4.31455	4,757,300	11.56	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			2,992.42000	2.99242	2,607,510	11.54	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,384.32000	4.38432	4,832,020	11.54	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,98</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>109,41</b>
R2044	On	05/05/2022	Bond Future			10.96392	84.15748	10.86350	84.86289		13.21	372,312,691.52	4,424	67,34
R2044	On	04/08/2022	Bond Future			11.13220	80.92244	11.02767	81.63814		13.23	38,195,391.68	472	22,7
R2044	On	03/11/2022	Bond Future			11.28122	82.09417	11.17274	82.82075		12.91	0.00	0	
R2044	On	02/02/2023	Bond Future			11.42856	79.00360	11.31585	79.74200		13.09	0.00	0	
<b>Total R2044 Future</b>												<b>410,508,083.20</b>	<b>4,896</b>	<b>90,05</b>
R2044	On	05/05/2022	Bond Future	11.91	Call			6,996.79000	6.99679	6,320,060	13.95	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			111.83000	0.11183	140,510	13.95	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			7,054.92000	7.05492	6,377,400	13.97	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			108.88000	0.10888	136,770	13.97	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			7,113.03000	7.11303	6,434,730	14.00	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			106.00000	0.10600	133,110	14.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			2,752.14000	2.75214	2,351,380	12.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,255.79000	2.25579	2,570,730	12.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			2,673.73000	2.67373	2,279,340	12.12	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,314.12000	2.31412	2,635,430	12.12	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			2,712.92000	2.71292	2,315,330	12.14	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,284.89000	2.28489	2,603,000	12.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,600.36000	2.60036	2,888,390	12.52	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			4,149.66000	4.14966	3,708,880	12.53	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,574.58000	2.57458	2,860,380	12.53	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			4,070.92000	4.07092	3,634,620	12.50	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,626.63000	2.62663	2,916,910	12.50	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			4,110.09000	4.11009	3,671,540	12.52	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			3,174.21000	3.17421	2,818,360	12.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,281.81000	4.28181	4,664,360	12.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			3,206.93000	3.20693	2,848,860	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,247.02000	4.24702	4,627,350	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			3,141.64000	3.14164	2,788,010	12.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,316.84000	4.31684	4,701,610	12.19	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	

Contract Details	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 R2044</b>										<b>410,508,083.20</b>	<b>4,896</b>	<b>90,05</b>
R2048 On 05/05/2022 Bond Future			10.88828	83.29537	10.78267	84.06371		13.63		161,343,131.69	1,937	192,32
R2048 On 04/08/2022 Bond Future			11.04853	84.39178	10.93861	85.17134		12.93		10,886,539.62	129	6,52
R2048 On 03/11/2022 Bond Future			11.19145	81.21063	11.07738	82.00187		13.33		0.00	0	
R2048 On 02/02/2023 Bond Future			11.32987	82.52341	11.21141	83.32752		12.77		0.00	0	
<b>Total R2048 Future</b>										<b>172,229,671.31</b>	<b>2,066</b>	<b>198,84</b>
R2048 On 05/05/2022 Bond Future	11.79	Call			6,964.30000	6.96430	6,229,980	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			115.59000	0.11559	149,610	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			7,024.09000	7.02409	6,288,820	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			112.47000	0.11247	145,540	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,083.84000	7.08384	6,347,640	14.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			109.39000	0.10939	141,530	14.18		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			639.95000	0.63995	485,260	11.29		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			6,235.84000	6.23584	6,860,710	11.29		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			961.97000	0.96197	749,280	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			4,978.51000	4.97851	5,545,380	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,754.13000	2.75413	2,330,260	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,459.05000	2.45905	2,814,740	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,794.26000	2.79426	2,366,930	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,428.17000	2.42817	2,780,400	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			190.63000	0.19063	134,150	11.45		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			9,960.80000	9.96080	10,683,880	11.45		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,834.42000	2.83442	2,403,660	12.18		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,397.42000	2.39742	2,746,220	12.18		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			2,442.59000	2.44259	2,047,010	11.98		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,719.54000	2.71954	3,103,520	11.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,576.04000	2.57604	2,886,880	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,161.37000	4.16137	3,685,940	12.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,629.71000	2.62971	2,945,520	12.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,201.89000	4.20189	3,723,960	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,602.63000	2.60263	2,915,940	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,242.80000	4.24280	3,762,400	12.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			3,306.56000	3.30656	2,914,620	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,215.47000	4.21547	4,627,640	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			3,238.26000	3.23826	2,851,260	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,287.09000	4.28709	4,704,200	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,272.17000	3.27217	2,882,710	11.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,250.98000	4.25098	4,665,630	11.81		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,40</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2048</b>											<b>172,229,671.31</b>	<b>2,066</b>	<b>202,24</b>
R209	On	05/05/2022			10.64218	69.17341	10.52155	69.84166		12.69	276,693.64	4	20,7
R209	On	04/08/2022			10.80506	70.11585	10.67990	70.79382		12.06	0.00	0	1,5
R209	On	03/11/2022			10.95814	67.98497	10.82838	68.67319		12.35	0.00	0	2,7
R209	On	02/02/2023			11.10601	69.05351	10.97145	69.75288		11.86	0.00	0	
<b>Total R209 Future</b>											<b>276,693.64</b>	<b>4</b>	<b>25,0</b>
R209	On	05/05/2022	9.50	Call			34.66000	0.03466	15,630	11.23	0.00	0	2,9
R209	On	05/05/2022	9.50	Put			6,077.57000	6.07757	6,726,790	11.23	0.00	0	
R209	On	05/05/2022	9.75	Call			102.11000	0.10211	52,360	11.10	0.00	0	8,5
R209	On	05/05/2022	9.75	Put			4,600.23000	4.60023	5,218,730	11.10	0.00	0	
R209	On	05/05/2022	10.25	Call			623.48000	0.62348	409,000	11.38	0.00	0	
R209	On	05/05/2022	10.75	Put			786.54000	0.78654	1,005,370	12.33	0.00	0	1,0
R209	On	05/05/2022	11.43	Call			4,953.41000	4.95341	4,330,860	13.43	0.00	0	
R209	On	05/05/2022	11.43	Put			137.57000	0.13757	183,270	13.43	0.00	0	
R209	On	05/05/2022	11.44	Call			5,000.13000	5.00013	4,376,400	13.46	0.00	0	
R209	On	05/05/2022	11.44	Put			133.97000	0.13397	178,490	13.46	0.00	0	
R209	On	05/05/2022	10.25	Put			2,161.68000	2.16168	2,615,450	11.38	0.00	0	11,0
R209	On	05/05/2022	11.45	Call			5,046.84000	5.04684	4,421,960	13.48	0.00	0	
R209	On	05/05/2022	11.45	Put			130.41000	0.13041	173,780	13.48	0.00	0	
R209	On	05/05/2022	12.00	Call			7,627.07000	7.62707	6,968,400	14.70	0.00	0	
R209	On	05/05/2022	12.00	Put			30.43000	0.03043	40,010	14.70	0.00	0	12,0
R209	On	05/05/2022	10.75	Call			2,044.40000	2.04440	1,594,980	12.33	0.00	0	
R209	On	04/08/2022	10.58	Call			1,719.60000	1.71960	1,399,680	11.05	0.00	0	
R209	On	04/08/2022	10.58	Put			2,267.57000	2.26757	2,625,620	11.05	0.00	0	
R209	On	04/08/2022	10.59	Call			1,747.30000	1.74730	1,424,260	11.07	0.00	0	
R209	On	04/08/2022	10.59	Put			2,240.15000	2.24015	2,595,080	11.07	0.00	0	
R209	On	04/08/2022	10.57	Call			1,692.28000	1.69228	1,375,500	11.04	0.00	0	
R209	On	04/08/2022	10.57	Put			2,295.44000	2.29544	2,656,630	11.04	0.00	0	
R209	On	03/11/2022	9.25	Put			9,436.18000	9.43618	10,067,810	10.95	0.00	0	
R209	On	03/11/2022	9.50	Put			8,004.84000	8.00484	8,608,200	10.95	0.00	0	
R209	On	03/11/2022	10.00	Call			845.40000	0.84540	677,960	11.01	0.00	0	
R209	On	03/11/2022	10.00	Put			5,478.96000	5.47896	5,999,740	11.01	0.00	0	6,0
R209	On	03/11/2022	10.50	Call			1,683.67000	1.68367	1,406,150	11.07	0.00	0	
R209	On	03/11/2022	10.50	Put			3,469.87000	3.46987	3,880,570	11.07	0.00	0	
R209	On	03/11/2022	9.25	Call			222.84000	0.22284	166,250	10.95	0.00	0	6,0
R209	On	03/11/2022	11.00	Put			2,158.01000	2.15801	2,448,960	11.80	0.00	0	6,0
R209	On	03/11/2022	11.01	Call			3,096.97000	3.09697	2,697,500	11.81	0.00	0	
R209	On	03/11/2022	11.01	Put			2,136.43000	2.13643	2,425,180	11.81	0.00	0	
R209	On	03/11/2022	11.02	Call			3,127.90000	3.12790	2,726,240	11.82	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	11.02	Put		2,115.03000	2.11503	2,401,590	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		361.01000	0.36101	276,150	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,158.97000	3.15897	2,755,120	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,093.82000	2.09382	2,378,190	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,736.01000	4.73601	4,240,360	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,277.27000	1.27727	1,469,840	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,066.16000	3.06616	2,668,890	11.80	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,493.38000	2.49338	2,166,730	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,506.16000	3.50616	3,878,880	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,518.80000	2.51880	2,190,090	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,478.15000	3.47815	3,848,810	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,544.33000	2.54433	2,213,580	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,450.32000	3.45032	3,818,940	11.21	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,60</b>
<b>Total For R209</b>											<b>276,693.64</b>	<b>4</b>	<b>78,65</b>
R210	On	05/05/2022	Bond Future			219.23802	219.23802	219.21103	219.21103		0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.27863	222.27863	222.25314	222.25314		0.00	0	20
R210	On	03/11/2022	Bond Future			222.60682	222.60682	222.58177	222.58177		0.00	0	
R210	On	02/02/2023	Bond Future			226.14883	226.14883	226.12446	226.12446		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,30</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,30</b>
R213	On	05/05/2022	Bond Future			10.19930	83.02373	10.08359	83.60768	9.91	9,132,610.30	110	25,00
R213	On	04/08/2022	Bond Future			10.40214	84.11862	10.28102	84.71133	9.40	0.00	0	
R213	On	03/11/2022	Bond Future			10.58551	81.81600	10.45897	82.41767	9.55	0.00	0	
R213	On	02/02/2023	Bond Future			10.76482	83.13578	10.63242	83.74716	9.20	0.00	0	
<b>Total R213 Future</b>											<b>9,132,610.30</b>	<b>110</b>	<b>25,00</b>
R213	On	05/05/2022	Bond Future	10.63	Call		3,066.30000	3.06630	2,582,380	10.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		355.09000	0.35509	455,120	10.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,105.90000	3.10590	2,619,740	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		346.15000	0.34615	443,940	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,145.66000	3.14566	2,657,280	10.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		337.42000	0.33742	432,990	10.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,063.13000	1.06313	851,910	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,964.28000	2.96428	3,345,770	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,025.75000	1.02575	819,610	8.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,028.25000	3.02825	3,414,820	8.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,044.44000	1.04444	835,750	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,996.24000	2.99624	3,380,260	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,818.88000	6.81888	7,326,790	8.78	0.00	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
R213	On	03/11/2022	Bond Future	9.84	Call		1,151.99000	1.15199	959,700	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,179.24000	4.17924	4,588,620	8.76	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.19	Put		3,086.52000	3.08652	3,428,310	8.92	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Call		2,201.77000	2.20177	1,906,080	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,628.26000	2.62826	2,934,240	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		414.26000	0.41426	327,570	8.78	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,093.21000	7.09321	7,608,190	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		456.20000	0.45620	362,440	8.78	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.39	Put		2,580.90000	2.58090	2,882,960	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,274.99000	2.27499	1,973,420	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,557.35000	2.55735	2,857,450	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,369.31000	1.36931	1,151,360	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,699.41000	3.69941	4,083,130	8.76	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,788.40000	1.78840	1,528,520	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,225.95000	2.22595	1,928,300	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,604.36000	2.60436	2,908,380	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,250.53000	2.25053	1,950,920	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,840.99000	1.84099	1,595,120	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,831.77000	3.83177	4,197,280	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,124.95000	2.12495	1,855,080	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,449.08000	3.44908	3,790,590	8.57	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Call		530.38000	0.53038	433,880	8.36	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		7,746.66000	7.74666	8,261,540	8.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,500.95000	1.50095	1,287,790	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,456.07000	4.45607	4,854,290	8.47	0.00	0	4;
R213	On	02/02/2023	Bond Future	12.20	Call		7,646.81000	7.64681	7,137,070	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		773.89000	0.77389	875,530	10.08	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.22	Call		1,859.37000	1.85937	1,611,830	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,802.30000	3.80230	4,166,140	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,877.55000	1.87755	1,628,350	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,772.67000	3.77267	4,134,850	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,301.61000	2.30161	2,017,980	8.63	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		3,247.86000	3.24786	3,575,610	8.63	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,32</b>
<b>Total For R213</b>											<b>9,132,610.30</b>	<b>110</b>	<b>30,40</b>
R214	On	05/05/2022	Bond Future			10.92476	66.21028	10.80399	66.90296	13.73	0.00	0	15,4;
R214	On	04/08/2022	Bond Future			11.08724	67.08171	10.96185	67.78441	13.04	0.00	0	1,3;
R214	On	03/11/2022	Bond Future			11.23240	64.78309	11.10255	65.49626	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			11.37296	65.83019	11.23839	66.55491	12.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,8'</b>	
R214	On	05/05/2022	Bond Future	11.73	Call			5,152.58000	5.15258	4,502,660	14.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			121.19000	0.12119	163,950	14.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,200.06000	5.20006	4,548,960	14.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			117.70000	0.11770	159,280	14.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,247.57000	5.24757	4,595,310	14.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			114.31000	0.11431	154,730	14.13		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,174.37000	2.17437	1,801,080	12.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			2,015.57000	2.01557	2,344,980	12.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,112.03000	2.11203	1,744,950	12.22		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			2,065.99000	2.06599	2,401,610	12.22		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,143.09000	2.14309	1,772,900	12.24		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			2,040.64000	2.04064	2,373,150	12.24		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,077.07000	2.07707	2,360,460	12.95		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,458.18000	3.45818	3,026,200	12.97		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,056.15000	2.05615	2,337,340	12.97		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			3,392.81000	3.39281	2,965,220	12.94		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,097.98000	2.09798	2,383,560	12.94		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			3,425.53000	3.42553	2,995,750	12.95		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,606.27000	2.60627	2,261,190	11.93		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,476.00000	3.47600	3,855,640	11.93		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,633.32000	2.63332	2,286,060	11.94		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,447.59000	3.44759	3,825,050	11.94		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,579.60000	2.57960	2,236,700	11.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,504.85000	3.50485	3,886,670	11.92		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>		
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>16,8'</b>	
<b>Total for Bond</b>												<b>1,156,426,209.09</b>	<b>15,522</b>	<b>1,273,28'</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>		
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>		
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>		
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>		
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 05/05/2022 GOVI			814.37200	814.37200	820.04900	820.04900				0.00	0	98
GOVI On 04/08/2022 GOVI			825.33400	825.33400	831.10800	831.10800				0.00	0	
GOVI On 03/11/2022 GOVI			837.35700	837.35700	843.23000	843.23000				0.00	0	
GOVI On 02/02/2023 GOVI			850.46700	850.46700	856.44500	856.44500				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 05/05/2022 GOVI	788.23	Call			318,190.00000	31.81900	261,420,000			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			318,090.00000	31.80900	261,320,000			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			317,990.00000	31.79900	261,220,000			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			118,280.00000	11.82800	60,540,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		118,480.00000	11.84800	60,740,000		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		118,380.00000	11.83800	60,640,000		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		228,000.00000	22.80000	169,270,000		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		228,200.00000	22.82000	169,470,000		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		228,100.00000	22.81000	169,370,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		56,150.00000	5.61500	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	3,630,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		56,050.00000	5.60500	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	3,730,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		56,250.00000	5.62500	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	3,530,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
AL37	On	05/05/2022	Index Future			808.26600	808.26600	811.13400	811.13400		0.00	0	
AL37	On	04/08/2022	Index Future			819.14600	819.14600	822.07300	822.07300		0.00	0	
AL37	On	03/11/2022	Index Future			831.07900	831.07900	834.06300	834.06300		0.00	0	
AL37	On	02/02/2023	Index Future			844.09100	844.09100	847.13400	847.13400		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			926.52700	926.52700	932.30700	932.30700		0.00	0	
AL7T	On	04/08/2022	Index Future			938.99800	938.99800	944.88000	944.88000		0.00	0	
AL7T	On	03/11/2022	Index Future			952.67700	952.67700	958.66100	958.66100		0.00	0	
AL7T	On	02/02/2023	Index Future			967.59300	967.59300	973.68500	973.68500		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			825.74600	825.74600	831.49200	831.49200		0.00	0	12
ALBI	On	04/08/2022	Index Future			836.86100	836.86100	842.70500	842.70500		0.00	0	9
ALBI	On	03/11/2022	Index Future			849.05200	849.05200	854.99600	854.99600		0.00	0	
ALBI	On	02/02/2023	Index Future			862.34500	862.34500	868.39500	868.39500		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>21</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV	On	05/05/2022			315.15600	315.15600	315.34000	315.34000				0.00	0	45
IGOV	On	04/08/2022			319.47500	319.47500	319.67000	319.67000				0.00	0	
IGOV	On	03/11/2022			324.20600	324.20600	324.40800	324.40800				0.00	0	
IGOV	On	02/02/2023			329.35600	329.35600	329.56700	329.56700				0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>71</b>
JIBAR	f	On	16/03/2022		4.27500	95.72500	4.27500	95.72500				0.00	0	
JIBAR	f	On	20/04/2022		4.64500	95.35500	4.65500	95.34500				0.00	0	
JIBAR	f	On	18/05/2022		4.71000	95.29000	4.72000	95.28000				0.00	0	
JIBAR	f	On	15/06/2022		5.17500	94.82500	5.16500	94.83500				0.00	0	
JIBAR	f	On	20/07/2022		5.26000	94.74000	5.24000	94.76000				0.00	0	
JIBAR	f	On	17/08/2022		5.66000	94.34000	5.65000	94.35000				0.00	0	
JIBAR	f	On	21/09/2022		5.74000	94.26000	5.72000	94.28000				0.00	0	
JIBAR	f	On	21/12/2022		6.40500	93.59500	6.36500	93.63500				0.00	0	
JIBAR	f	On	15/03/2023		6.67000	93.33000	6.58000	93.42000				0.00	0	
JIBAR	f	On	21/06/2023		6.89000	93.11000	6.80000	93.20000				0.00	0	
JIBAR	f	On	20/09/2023		7.00500	92.99500	6.89500	93.10500				0.00	0	
JIBAR	f	On	20/12/2023		7.10500	92.89500	7.00500	92.99500				0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Derivatives :</b>											<b>1,156,426,209.09</b>	<b>15,522</b>	<b>1,275,200</b>	
ABCPI	On	07/12/2023	Spot Bond		2.23800	321.88679	2.23800	321.80841				0.00	0	
<b>Total ABCPI3 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>												<b>0.00</b>	<b>0</b>	
ABF001	On	13/09/2026	Spot Bond				0.00000	100.02887				0.00	0	
<b>Total ABF001 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>												<b>0.00</b>	<b>0</b>	
ABF003	On	18/07/2024	Spot Bond				0.00000	101.51901				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	102.01363	9.65000	101.98723				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		11.19000	91.42558	11.19000	91.39824				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.25530				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.98414				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.54051				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.00005				0.00	80,000,000	340,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>340,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>80,000,000</b>	<b>340,000,000</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.79477				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>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.44360				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.97147				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>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.32166				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.36389				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.31725				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.72080				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.84950				0.00	200,000,000	100,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.74777				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.86103				0.00	1,040,000,000	520,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>520,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>520,000,000</b>
ABFN3! On 15/11/2024 Spot Bond					0.00000	101.52443				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.97576				0.00	200,000,000	100,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.43592				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2029 Spot Bond					0.00000	101.83704				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.67295				0.00	48,000,000,000	24,000,000,000
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>48,000,000,000</b>	<b>24,000,000,000</b>
<b>Total For ABFN38</b>										<b>0.00</b>	<b>48,000,000,000</b>	<b>24,000,000,000</b>
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.20762				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.20538				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2026 Spot Bond					0.00000	100.30261				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2029 Spot Bond					0.00000	99.61393				0.00	0	
<b>Total ABFN42 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 ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.81643				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.83968				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.85632				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.88319				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.41419				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.28220				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.24034				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.02642				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.16028				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.95959				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.42712				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.44171				0.00	100,000,000	50,000,00

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 ABFN54 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.45392				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.11912				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.72925				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.32643				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>	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.95059				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.83000	6.83000	6.83000	147.41288				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.48327	100.00000	32.40588				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			2.58000	2.58000	2.58000	157.36318				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			3.48000	3.48000	3.48000	211.34984				0.00	0	40,000,000
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
ABN63 On 07/12/2033 Spot Bond			4.37500	4.37500	4.37500	235.63319				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	100.91350				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			8.29000	8.29000	8.29000	110.98350			0.00	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.55000	103.92100	5.55000	103.90535			0.00	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.64000	105.98898	5.64000	105.97270			0.00	0	593,000,00
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>593,000,00</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>593,000,00</b>
ABS16 On 11/11/2025 Spot Bond			7.98000	111.11872	7.98000	111.09470			0.00	0	20,000,00
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABS17 On 11/11/2027 Spot Bond			8.55500	112.84808	8.55500	112.82197			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.08000	105.15700	6.08000	105.13960			0.00	0	
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			8.07000	102.84215	8.07000	102.82004		403,500,000,000.00		50,000,000	70,000,00
<b>Total ABS7 SPOT</b>								<b>403,500,000,000.00</b>		<b>50,000,000</b>	<b>70,000,00</b>
<b>Total For ABS7</b>								<b>403,500,000,000.00</b>		<b>50,000,000</b>	<b>70,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.32102	100.00000	11.29610			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.57800	325.37651	1.57800	325.30315			0.00	0	
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.16500	11.16500	11.16500	101.45947			0.00	0	
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.89270			0.00	0	
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.89595			0.00	0	
<b>Total ACL098 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 ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL18 On 20/09/2022 Spot Bond					0.00000	99.74059				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>	
ACL19 On 20/09/2022 Spot Bond					0.00000	99.89656				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>	
ACL19 On 20/09/2022 Spot Bond					0.00000	99.89656				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>	
ACL20 On 20/12/2022 Spot Bond					0.00000	99.89385				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>	
ACL20 On 20/12/2022 Spot Bond					0.00000	99.89385				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL20 On 30/01/2023 Spot Bond					0.00000	167.49317				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL20 On 14/02/2023 Spot Bond					0.00000	169.39654				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL21 On 20/12/2023 Spot Bond					0.00000	99.90175				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.87042				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					0.00000	100.45766				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.68618				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.40105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.32432				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.25320				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.38303				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.02903				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.98713				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.44009				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.81602				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.84694				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3' On 18/07/2026 Spot Bond			8.59000	98.15924	8.59000	98.13643				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.89352				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.04869				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	101.24246				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.70722				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.36293				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.80000	104.76093	6.80000	104.74157				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.34108				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.38165				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.40659				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.84434				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.45417				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.80595				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.38155				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.40648				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.58044				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.50653				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.35661				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.39401				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.38466				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.41892				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.40709				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.62996				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.59901				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.80000	108.49610	7.80000	108.47329				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.23800	104.73756	8.23800	104.71420				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.04000	92.49937	12.04000	92.46951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.51000	190.36523	5.51000	190.30211				0.00	0	483,056,60
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>483,056,60</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>483,056,60</b>
APF06 On 24/08/2022 Spot Bond					0.00000	100.30099				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	99.85193				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.80228				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>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.02648				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	99.87903				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.38510				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.74146				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			4.72500	250.64503	4.72500	250.56719				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			5.22500	217.86511	5.22500	217.79450				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.35000	201.65218	4.35000	201.59160				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18 On 20/06/2022 Spot Bond					0.00000	99.88553				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.27086				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			4.73000	116.16929	4.73000	116.13310				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.91002				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.90870				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.89785				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.27179				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.22656				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.88586				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.90574				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.47636				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.39074				0.00	0	
<b>Total ASN279 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 ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.38040				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.03268				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.85381				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.90272				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.03761				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	111.64951				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	101.69233				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	99.90773				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	99.89492				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.59194				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.28902				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 31/01/2038 Spot Bond			4.84000	114.57805	4.84000	114.54201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.90106				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.90996				0.00	0	46,400,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>46,400,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>46,400,00</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	99.89238				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90511				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90511				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.26547				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.88653				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.90685				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.90345				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.88064				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.01565				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 15/03/2023 Spot Bond					0.00000	100.01565				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.22714				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.90604				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.35201				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.98442				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.90669				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.89050				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.13701				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.91622				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 22/06/2023 Spot Bond					0.00000	99.91235				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 23/06/2025 Spot Bond					0.00000	99.90946				0.00	0	
<b>Total ASN450 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 ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.88253				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.37026				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.28776				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.81501				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.82292				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.12218				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.46273				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.63313				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.73788				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.70685				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.02572				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	107.86796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.45132				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.64980				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.02723				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.02723				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.24246				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>	
ASN507 On 21/12/2026 Spot Bond			9.98500	98.43586	9.98500	98.40951				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			9.16500	98.17547	9.16500	98.15131				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			9.71500	96.87933	9.71500	96.85409				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>	
ASN510 On 21/12/2026 Spot Bond			9.71500	96.87933	9.71500	96.85409				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>	
ASN520 On 31/07/2022 Spot Bond			9.10000	101.12130	9.10000	101.09692				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>	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.34599	11.05000	101.31588				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	101.34002	11.00000	101.31005				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53(On 31/01/2024 Spot Bond			10.50000	101.28027	10.50000	101.25163				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53(On 31/01/2024 Spot Bond			10.50000	101.28027	10.50000	101.25163				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.26413				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.71161				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.51130				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54(On 31/07/2023 Spot Bond			10.60000	101.29223	10.60000	101.26333				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.60138	10.47000	101.24813				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55(On 31/01/2024 Spot Bond			10.55000	101.28624	10.55000	101.25748				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56(On 05/02/2024 Spot Bond					0.00000	102.69541				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.83270				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.19607				0.00	0	
<b>Total ASN569 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 ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.67500				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.90999				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.01541				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.55967				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.95871				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.22000	101.12680	9.22000	101.10162				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.95028				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.90196				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.69687				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.78559				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.32324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.26284				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.86093				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.53196				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.70212				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.89931				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.46307				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.70410				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.90467				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.33808				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.19136				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.89218				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 20/06/2026 Spot Bond					0.00000	99.88123				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.16631				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.81433				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.03582				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.99884				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.44349				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.27600				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.41687				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.22283				0.00	0	640,000,00
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
ASN67 On 29/06/2026 Spot Bond					0.00000	101.29889				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.88625				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.88139				0.00	0	
<b>Total ASN682 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 ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.28497				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.81687				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.42272				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.70471				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.81702				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.07197				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.80102				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.89762				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.89681				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.90834				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.60697				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.67982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.44787				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>	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.46397				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>	
ASN715 On 15/09/2033 Spot Bond					0.00000	100.02113				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.95710				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>	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.06925				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.03338				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.89433				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.15413				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.78953				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.30785				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.45802				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74: On 20/06/2026 Spot Bond					0.00000	99.90169				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.90006				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.49818				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.74742				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.23776				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.31257				0.00	0	
<b>Total ASN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN764</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.24659				0.00	0	
<b>Total ASN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN767</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.86383				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.87121				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 22/03/2022 Spot Bond					0.00000	101.27686				0.00	0	
<b>Total ASN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN771</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.16724				0.00	0	
<b>Total ASN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN775</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 05/04/2022 Spot Bond					0.00000	100.95737				0.00	0	
<b>Total ASN778 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 ASN778</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 11/04/2022 Spot Bond					0.00000	100.94865				0.00	0	
<b>Total ASN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN779</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.91926				0.00	0	
<b>Total ASN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN780</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.88899				0.00	0	
<b>Total ASN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN781</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 13/04/2022 Spot Bond					0.00000	100.88193				0.00	0	
<b>Total ASN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN782</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.41884	9.41884	9.41884	106.49823				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.78891				0.00	0	
<b>Total ASN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN784</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 25/04/2022 Spot Bond					0.00000	100.71847				0.00	0	
<b>Total ASN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN785</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.70281				0.00	0	
<b>Total ASN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN787</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.70925				0.00	0	
<b>Total ASN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN789</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 28/04/2022 Spot Bond					0.00000	100.70925				0.00	0	
<b>Total ASN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN790</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.02122				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			12.32000	12.32000	12.32000	97.75060				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.18581				0.00	0	
<b>Total ASN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN797</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.10630				0.00	0	
<b>Total ASN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN802</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.11538				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	25,000,000,000	
<b>Total ASN804 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For ASN804</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>25,000,000,000</b>	
ASN80: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	10,000,000,000	
<b>Total ASN806 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For ASN806</b>								<b>10,000,000,000,000.00</b>		<b>10,000,000,000</b>	<b>10,000,000,000</b>	
ASN80: On 15/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	
<b>Total ASN807 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For ASN807</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		4,000,000,000	4,000,000,000	
<b>Total ASN808 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>4,000,000,000</b>	<b>4,000,000,000</b>	
<b>Total For ASN808</b>								<b>10,000,000,000,000.00</b>		<b>4,000,000,000</b>	<b>4,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			4.53000	99.91320	4.53000	99.90081		0.00		0	0	
<b>Total BAW21 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW21</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.82196	9.30000	99.79658		0.00		0	0	
<b>Total BAW21/R208 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW21/R208</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.89426				0.00	0	
<b>Total BAW22 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW22</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.22186				0.00	0	
<b>Total BAW28 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW28</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
BAW29 On 22/02/2023 Spot Bond					0.00000	100.35273				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.07353				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			6.93500	101.46029	6.93500	101.44129				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.07952				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.10924				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.00107				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.71415				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>	
BAYA6 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	104.45763				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>	
BAYA7 On 31/03/2026 Spot Bond			11.77500	11.77500	11.77500	106.84814				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.58600				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.18577				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.47808				0.00	0	
<b>Total BAYA75 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 BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.47841				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.45039				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.91249				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.50356				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.51425				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.81667				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.76478				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.95755				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.71328				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.81573				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.78293				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.99825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.92930				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.42383				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.94692				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.66309				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.71386				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.66269				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.07157				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.40827				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.12304				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.07236				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.35407				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.17486				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.07191				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			8.72000	8.72000	8.72000	100.52153				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.69809				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.56313				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.13736				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.49702				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.99959				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.10899				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.79864				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.42764				0.00	0	
<b>Total BDX39 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 BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.27947				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.79000	102.19707	7.79000	102.17602				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.26811				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	99.98535				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.41435				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.69151				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.26839				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					0.00000	105.28186				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.88256				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.58206				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.84116				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.54000	107.96703	6.54000	107.94784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.08580				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	99.71899				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.92456				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.80811				0.00	0	1,000,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.81538				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.11699				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.80300				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	92.34500				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.11900				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.41800				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 27/03/2022 Spot Bond					0.00000	101.01825				0.00	0	
<b>Total BNPP12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP12</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.48597				0.00	0	
<b>Total BNPP16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP16</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.28479				0.00	0	
<b>Total BNPP17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP17</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.18225				0.00	0	
<b>Total BNPP18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP18</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.10986				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.44121				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.10475				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.47315				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.30018				0.00	2,400,000,000	1,200,000,000
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.75364				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.14214				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.61099				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.63329				0.00	0	
<b>Total BPPF30 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 BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.34462				0.00	500,000,000	500,000,000
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For BPPF31</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.54177				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.56080				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.23583				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.54983				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.00085				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.62503				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.21500	108.01877	8.21500	107.99488				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.46500	109.30581	8.46500	109.28092				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.06500	105.44800	9.06500	105.42261				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.48500	10.48500	10.48500	100.84104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.95616				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.34982				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.37333				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.10346				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.17252				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.07036	4.77000	107.47100				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.57366				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.60000	105.31431	7.60000	105.29260				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.61506	8.70700	115.42200				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.81820				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.81988				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.78248				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.15834	10.98000	99.12906				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.52471	6.50000	113.97400				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.90270				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.51331				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.50924				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			5.28000	146.15506	5.28000	146.10738				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			5.72000	144.41444	5.72000	144.36562				0.00	0	
<b>Total CLN454 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 CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 13/03/2022 Spot Bond			7.09000	99.92236	7.09000	99.94176				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.38464				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.32083				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.45090				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>	
CLN48 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>	
CLN48 On 28/07/2022 Spot Bond			6.80000	102.04649	6.80000	102.02794				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>	
CLN49 On 28/03/2022 Spot Bond					0.00000	101.31017				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 20/06/2022 Spot Bond					0.00000	99.88682				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.28510				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond			7.20000	106.72715	7.20000	106.70663				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.81608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.07503				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.13601				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.65593				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>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.11519				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>	
CLN507 On 20/12/2022 Spot Bond					0.00000	99.99529				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.32337				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.68883				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>	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.01300	9.96000	99.98701				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.77250	10.01000	103.74466				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.34735				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.98358	9.60000	101.95748				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52( On 12/03/2023 Spot Bond					0.00000	100.03181				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 27/02/2023 Spot Bond					0.00000	100.26170				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 09/09/2022 Spot Bond			9.20000	100.15687	9.20000	100.13271				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 24/04/2023 Spot Bond					0.00000	101.32329				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 26/04/2023 Spot Bond					0.00000	101.03890				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 21/02/2024 Spot Bond					0.00000	101.39388				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 25/11/2022 Spot Bond					0.00000	100.48213				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 12/03/2023 Spot Bond					0.00000	100.03181				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 20/06/2023 Spot Bond					0.00000	99.89471				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 18/07/2025 Spot Bond					0.00000	100.94029				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 18/07/2025 Spot Bond			9.94500	102.75850	9.94500	102.73094				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 18/07/2023 Spot Bond					0.00000	100.13277				0.00	0	
<b>Total CLN536 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 CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.77006				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					0.00000	101.09149				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					0.00000	146.06500				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					0.00000	100.26993				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>	
CLN543 On 17/01/2024 Spot Bond					0.00000	102.77410				0.00	0	
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	
CLN544 On 21/08/2026 Spot Bond			9.41500	102.80355	9.41500	102.77742				0.00	0	
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 29/03/2025 Spot Bond			9.46500	106.25738	9.46500	106.23024				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 12/11/2025 Spot Bond			9.55500	105.31293	9.55500	105.28579				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 18/04/2028 Spot Bond					0.00000	311.04161				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 20/03/2024 Spot Bond					0.00000	98.81318				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>	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 15/11/2023 Spot Bond					0.00000	100.50854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.49507				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.34438				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.20989				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.66400				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.56772				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.34415	10.19000	103.36318				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			9.41500	105.74274	9.41500	105.71588				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					0.00000	100.60888				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.35346				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.19212				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.19808				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.53640				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			9.64500	104.43257	9.64500	104.40540				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.51950				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.53909				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.01596				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.88492				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.90126				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.22086				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.56731				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.25477				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	99.99963				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.81601				0.00	0	
<b>Total CLN584 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 CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.24762				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.71239				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.10168				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.02899				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.96795				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.50017				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.50209				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.70000	149.08565	3.70000	120.19209				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.33898				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.20370				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.33898				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.80980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.15201				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.09325				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.96795				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>	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.96795				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>	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.92639				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>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.56764				0.00	0	1,550,000.00
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000.00</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000.00</b>
CLN605 On 12/08/2022 Spot Bond					0.00000	100.47077				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>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.54354				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.94931				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.36171				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	103.51388	9.32000	103.48797				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.77976				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.21930				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.14230				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.34986				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.58208				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.12815				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.18388				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.33248				0.00	0	
<b>Total CLN619 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 CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.72773				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					0.00000	100.72525				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					0.00000	100.73266				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					0.00000	95.52700				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.78367				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			6.77000	103.08407	6.77000	103.06512				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					0.00000	100.43743				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					0.00000	90.80645				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			12.06000	63.10437	12.06000	83.26727				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.39696				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond			10.11500	98.92300	10.11500	98.89603				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.43556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.39668				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.32153				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.60232				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.12241				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.36279				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.43369				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.79492				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.47105				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>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.83553				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>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.36466				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>	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.96851				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN646 On 29/01/2024 Spot Bond					0.00000	100.99480				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.96845				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.58036				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.26044				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.43369				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.35251				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.43369				0.00	0	2,600,000,00
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.88251				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.35141				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.46995				0.00	0	
<b>Total CLN658 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 CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.90300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	116.12900				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	140.49100				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.43775				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.37818				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.51584				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					0.00000	104.31225				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					0.00000	101.27714				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					0.00000	100.27946				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.47728				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			4.25597	150.30419	4.25597	122.08873				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.25597	150.30419	4.25597	122.08952				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.48661				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.51149				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>	
CLN679 On 21/12/2026 Spot Bond					0.00000	99.90256				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.54775				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.48625				0.00	0	70,000,00
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
CLN682 On 07/12/2023 Spot Bond					0.00000	100.13134				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.90691				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	99.90432				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.73875				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.88633				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	99.88612				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.90012				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					0.00000	101.19098				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.90028				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.59385				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.70554				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.17235				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					0.00000	105.60595				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.23771				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.48727				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.05420				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.89853				0.00	0	
<b>Total CLN704 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 CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.27600				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>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.52392				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>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.02448				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.90226				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.69946				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.94456				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	99.96998				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.43395				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.90160				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.90160				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.90160				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.73009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.01702				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.71911				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.04408				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.21615				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.76011				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.90960				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.90960				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.90960				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.90797				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.90797				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.90797				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73( On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.28117				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN73( On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.32932				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>	
CLN73( On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.97422				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>	
CLN73( On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73( On 11/09/2026 Spot Bond					0.00000	100.01838				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>	
CLN73( On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.07016				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>	
CLN73( On 20/06/2023 Spot Bond					0.00000	99.89230				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>	
CLN73( On 20/12/2023 Spot Bond					0.00000	99.88740				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>	
CLN73( On 20/06/2026 Spot Bond					0.00000	108.07700				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>	
CLN74( On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.71400				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>	
CLN74( On 19/08/2025 Spot Bond					0.00000	100.42746				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>	
CLN74( On 31/03/2032 Spot Bond					0.00000	101.52334				0.00	0	
<b>Total CLN742 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 CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.45279				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.09762				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.32211				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	99.90022				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.83706				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.02380				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.06638				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.89753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.09859				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	99.82778				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.83269				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.33407				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					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.62366				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.73411				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.40463				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.89753				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.87523				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	101.46285				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.66490				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.83981				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.61861				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.29489				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>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.86884				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>	
CLN775 On 15/09/2028 Spot Bond			6.45000	6.45000	6.45000	117.23899				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>	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.28634				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>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.34664				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.72354				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.72952				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.71915				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.84299				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.75939				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.77253				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.40676				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	99.91313				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.40676				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.79161				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.65529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN79( On 31/01/2025 Spot Bond					0.00000	100.80675				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN79' On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN79: On 31/01/2025 Spot Bond					0.00000	100.70020				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>	
CLN79: On 05/09/2022 Spot Bond					0.00000	99.43965				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>	
CLN79: On 31/01/2025 Spot Bond					0.00000	100.66335				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>	
CLN79: On 31/01/2025 Spot Bond					0.00000	100.56608				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>	
CLN79( On 31/03/2026 Spot Bond					0.00000	100.30596				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>	
CLN79: On 31/01/2025 Spot Bond					0.00000	100.30229				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>	
CLN79( On 31/01/2024 Spot Bond					0.00000	100.30242				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>	
CLN79( On 31/01/2026 Spot Bond					0.00000	100.28437				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>	
CLN80( On 31/01/2026 Spot Bond					0.00000	100.26465				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80 On 28/02/2026 Spot Bond					0.00000	100.25117				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond			10.64000	10.64000	10.64000	87.75165				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>	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.14936				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>	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.11323				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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.11605				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 28/02/2027 Spot Bond					0.00000	100.10778				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>	
CLN81 On 18/04/2028 Spot Bond			8.72000	100.54511	8.72000	100.52153				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.14000	108.02122	8.14000	107.99754				0.00	0	2,100,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
COJ08 On 22/06/2026 Spot Bond			10.68500	105.22211	10.68500	105.19202				0.00	0	20,000,00
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
COJG0 On 09/06/2024 Spot Bond			9.20000	104.64889	9.20000	104.62303				0.00	0	271,630,90
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>271,630,90</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>271,630,90</b>
COT01 On 03/04/2023 Spot Bond			7.63500	105.57953	7.63500	105.55780				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.47500	95.14706	12.47500	95.11543				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.06500	95.53779	11.06500	95.50953				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	105.50224				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.92602				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.84529				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.35725				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.75849				0.00	0	1,000,000.00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
DSY03 On 21/11/2024 Spot Bond			9.81500	9.81500	9.81500	104.78324				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.75669				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.38476				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.03000	103.17429	7.03000	103.15459				0.00	0	134,394.50
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>134,394.50</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>134,394.50</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	52.05732	100.00000	51.94084				0.00	0	

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	52.05732	100.00000	51.94084				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.58000	104.42643	7.58000	104.40498				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.70826	9.69000	100.68195				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.70826	9.69000	100.68195				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.01500	98.82485	10.01500	98.79818				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			12.14500	91.33811	12.14500	91.30836				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.73761	10.10000	100.71020				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.73761	10.10000	100.71020				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.18055				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.34402				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.80332				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.31739				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.31118				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.18232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.71794				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.01628				0.00	0	
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.63200				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.60539				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.63397				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.36298				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.66855				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					0.00000	100.74674				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.42826				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.01740				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.01796				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			4.45000	99.96344	4.45000	99.97563			0.00	0	
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.11000	105.26891	7.11000	105.24892			0.00	0	
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			4.98500	113.41302	4.98500	113.37717			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			4.73000	102.97261	4.73000	102.94053			0.00	0	
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.53623	2.25000	139.50217			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			3.76000	153.12207	3.76000	153.07841			0.00	0	
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.63200	140.53777	3.63200	140.49816			0.00	0	
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.67500	135.84286	3.67500	135.80443			0.00	0	
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.67500	117.27691	4.67500	117.24065			0.00	0	42,800,000.00
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>42,800,000.00</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>42,800,000.00</b>
EL36 On 31/01/2036 Spot Bond			4.70000	105.07065	4.70000	105.03801		225,130,000,000,000.00	47,900,000,000	47,900,000,000	
<b>Total EL36 SPOT</b>								<b>225,130,000,000,000.00</b>	<b>47,900,000,000</b>	<b>47,900,000,000</b>	
<b>Total For EL36</b>								<b>225,130,000,000,000.00</b>	<b>47,900,000,000</b>	<b>47,900,000,000</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.53623	2.25000	139.50217			0.00	0	
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	157.23936			0.00	0	
<b>Total ELN001 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 ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.70988				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 09/06/2025 Spot Bond					0.00000	119.87410				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.95773				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					0.00000	116.70255				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.44986				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.26880				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN012 On 15/04/2024 Spot Bond					0.00000	104.76261				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	106.48726				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	88.08941				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.00000				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 ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	94.92672				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.12500	103.52744	10.12500	103.49920				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			11.86000	11.86000	11.86000	96.34145				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.91000	11.91000	11.91000	101.00374				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			10.21500	10.21500	10.21500	102.35320				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.21500	10.21500	10.21500	102.52712				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			11.85000	11.85000	11.85000	74.39299				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			11.21500	11.21500	11.21500	100.82849				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			11.85000	11.85000	11.85000	95.20012				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.20516				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.13254				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.03041				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.57577				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.23346				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.27002				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.14096				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
EPFC48 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.51189				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			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
EQT002 On 03/06/2022 Spot Bond					0.00000	100.19662				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.20184				0.00	0	
<b>Total EQT003 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 EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.85455				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.26869				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.70593				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.90889				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.97216				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.49820				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>	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.61063				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.42981				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.41144				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.45913				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.41511				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.43343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.40562			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.39678			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.45175			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.42000	104.33949	6.42000	104.32127			0.00	0	20,000,00
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.38424	10.00000	101.35692			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			9.21500	99.05000	9.21500	99.02548		318,604,939,000.00		34,574,600	2,587,091,00
<b>Total ES26 SPOT</b>								<b>318,604,939,000.00</b>		<b>34,574,600</b>	<b>2,587,091,00</b>
<b>Total For ES26</b>								<b>318,604,939,000.00</b>		<b>34,574,600</b>	<b>2,587,091,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.57386	7.85000	103.55195		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			11.49000	74.92860	11.37000	75.52784		1,565,457,348,000.00		136,245,200	488,598,70
<b>Total ES33 SPOT</b>								<b>1,565,457,348,000.00</b>		<b>136,245,200</b>	<b>488,598,70</b>
<b>Total For ES33</b>								<b>1,565,457,348,000.00</b>		<b>136,245,200</b>	<b>488,598,70</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.04003	7.50000	100.02001		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			11.89500	77.57267	11.77500	78.26795		1,694,966,130,000.00		142,494,000	3,074,944,30
<b>Total ES42 SPOT</b>								<b>1,694,966,130,000.00</b>		<b>142,494,000</b>	<b>3,074,944,30</b>
<b>Total For ES42</b>								<b>1,694,966,130,000.00</b>		<b>142,494,000</b>	<b>3,074,944,30</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.32434	8.50000	103.30071		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX04 On 13/06/2022 Spot Bond					0.00000	100.08276				0.00	200,000,000	100,000,000
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.79261				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.90105				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.58307				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.36448				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.64096				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.47234				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.70799				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.57643				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.61792				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.65813				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.34834				0.00	0	
<b>Total FIFG03 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 FIG03</b>										<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.37228				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.37828				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.13002				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.81686				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.13436				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.33651				0.00	1,000,000,000	1,180,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,180,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,180,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.76747				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.79500	107.70994	8.79500	107.68447				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.42033				0.00	0	4,271,000,000
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,271,000,000</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>4,271,000,000</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.15016				0.00	0	500,000,000
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRB30 On 19/04/2026 Spot Bond			8.71500	101.43237	8.71500	101.40859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.33096				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.06900	322.77558	2.06900	322.69851				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	157.34139				0.00	0	60,000,00
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRBI28 On 31/03/2028 Spot Bond			3.55000	210.60363	3.55000	210.54489				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			4.02000	4.02000	4.02000	112.04301				0.00	0	30,000,00
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRBI33 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	229.25006				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			4.94000	100.82241	4.94000	100.79054				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			4.97000	100.29401	4.97000	100.26213				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			7.57939	7.57939	7.57939	82.46504				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			7.63974	7.63974	7.63974	81.64348				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	151.81900				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.55468				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.43724				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.88126				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.73783				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.17051				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.36598				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	99.89224				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.52145				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.71523				0.00	0	
<b>Total FRC284 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 FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	99.92684				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>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.49459				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	99.90563				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.14612				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.49709				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.50523				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	99.98524				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>	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.06811				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.49349				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.31666				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.53996				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.24315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.55379				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	99.90754				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	99.89406				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	99.88412				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.80538				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.01669				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.74718				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.89535				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.88389				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.00247				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.89275				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC325 On 02/04/2024 Spot Bond					0.00000	101.07331				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>	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.40020				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>	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.06931				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>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.25215				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>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.57422				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>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.84657				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>	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.69235				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.57021				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.53536				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.76573				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	99.86342				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	101.36868				0.00	0	
<b>Total FRC343 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 FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.90982				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>	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.87533				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.43135				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.98288				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.86233				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.76602				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.28648				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.12659				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.87553				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.95305				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.87919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.88707				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>	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.73947				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>	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.92959				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.76400				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>	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.16143				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>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.60658				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>	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.54570				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>	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.76831				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	99.83466				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.30631				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	99.72010				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	99.71928				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.88043				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.87634				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	99.71176				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.19156				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	99.84927				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	99.85009				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/12/2026 Spot Bond					0.00000	99.90385				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.65338				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 20/12/2026 Spot Bond					0.00000	99.89119				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 24/03/2022 Spot Bond					0.00000	101.23629				0.00	0	
<b>Total FRC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC382</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 28/04/2022 Spot Bond					0.00000	100.71151				0.00	0	
<b>Total FRC383 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 FRC383</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.43277				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.43277				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.41961				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.41961				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.14007				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.13210				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.26472				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.20157				0.00	0	35,000,000.00
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000.00</b>
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000.00</b>
FRC39 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			478,160,000,000,000.00		4,781,600,000	4,781,600,000
<b>Total FRC392 SPOT</b>									<b>8,160,000,000,000.00</b>		<b>4,781,600,000</b>	<b>4,781,600,000</b>
<b>Total For FRC392</b>									<b>8,160,000,000,000.00</b>		<b>4,781,600,000</b>	<b>4,781,600,000</b>
FRC39 On 11/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	15,710,700,000
<b>Total FRC393 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>15,710,700,000</b>
<b>Total For FRC393</b>									<b>0.00</b>		<b>0</b>	<b>15,710,700,000</b>
FRI33 On 28/02/2033 Spot Bond			4.38000	106.74314	4.38000	106.71111			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			4.58000	118.38165	4.58000	118.34525			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.85629				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.43145				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.89112				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.63133				0.00	0	1,000,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.46728				0.00	20,000,000	2,010,000,00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>2,010,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>20,000,000</b>	<b>2,010,000,00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.40454				0.00	0	3,000,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.22609				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.29184				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.24672				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	109.05734				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.55000	4.55000	4.55000	118.79365				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS103 On 23/01/2024 Spot Bond					0.00000	100.28200				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.67994				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			4.69000	116.75443	4.69000	116.71817				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>	
FRS109 On 07/12/2033 Spot Bond			4.67500	229.21460	4.67500	229.14368				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>	
FRS110 On 31/01/2038 Spot Bond			4.83000	114.72163	4.83000	114.68559				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>	
FRS112 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	228.50657				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>	
FRS114 On 31/01/2025 Spot Bond			3.43000	153.75377	3.43000	153.71131				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>	
FRS115 On 31/01/2038 Spot Bond			3.70500	132.32519	3.70500	132.28765				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			4.63000	117.63869	4.63000	117.60236				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.82500	226.05020	4.82500	225.97934				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			4.87500	225.00706	4.87500	224.93626				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.96000	124.90694	2.96000	155.71790				0.00	0	
<b>Total FRS122 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 FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			4.90500	224.38397	4.90500	224.31317				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			4.83000	114.72163	4.83000	114.68559				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			4.16000	203.73780	4.16000	203.67763				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			5.58000	104.52321	5.58000	104.48825				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			4.05000	204.95662	4.05000	204.89670				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			4.11000	204.29077	4.11000	204.23071				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			5.41500	214.10251	5.41500	214.03205				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			5.53000	105.16842	5.53000	105.13340				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			4.83000	4.83000	4.83000	114.68559				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			4.81000	115.00944	4.81000	114.97336				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			3.92000	206.40791	3.92000	206.34827				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.18500	218.66737	5.18500	218.59674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.05000	204.95662	4.05000	204.89670				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.05000	204.95662	4.05000	204.89670				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>	
FRS144 On 31/03/2028 Spot Bond			3.45100	211.74285	3.45100	211.68437				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>	
FRS146 On 31/01/2025 Spot Bond			3.73000	152.49002	3.73000	152.44666				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>	
FRS147 On 31/03/2028 Spot Bond			4.40000	201.10744	4.40000	201.04673				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>	
FRS148 On 31/03/2028 Spot Bond			4.44000	200.67287	4.44000	200.61209				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>	
FRS151 On 31/01/2025 Spot Bond			3.70000	152.61584	3.70000	152.57256				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>	
FRS152 On 31/03/2028 Spot Bond			3.91500	206.46396	3.91500	206.40434				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>	
FRS153 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	200.50358				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>	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.02099				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>	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.85135				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	100.93833				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>	
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.96823				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.33770				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	186.60015				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	133.13839				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	173.41937				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	71.95443				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.54248				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.61792				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.49921				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.26449				0.00	0	
<b>Total FRS201 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 FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.95114				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.40661				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.91642				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.98581				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.36868				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	101.20405				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			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.51794				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					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond					0.00000	105.46041				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					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.33850				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					0.00000	104.27051				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	100.49582				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	70.85725				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.18282				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond					0.00000	108.69471				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.40444				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	98.85842				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.20558				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	105.01893				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.69194				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.88386				0.00	0	
<b>Total FRS260 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 FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.32633				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.38214				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.17914				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.39246				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	102.28426				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.09368				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/07/2022 Spot Bond					0.00000	97.75526				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.38419				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.37688				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.74058				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.89957				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.36384				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.46824				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			9.72500	9.72500	9.72500	99.13823				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			9.72500	9.72500	9.72500	99.13823				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.75633				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.69274				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 31/01/2030 Spot Bond			11.12400	11.12400	11.12400	92.27367				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	94.09029				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond					0.00000	85.94577				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond					0.00000	90.49620				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.69122				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	100.00000	100.00000				0.00	0	2,500,000.00
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
FRS29 On 14/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,156,243.80
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,156,243.80</b>
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	<b>1,156,243.80</b>
FRS36 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	324.22819				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	325.73893	1.51000	325.66607				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.52000	1.52000	1.52000	325.61268				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.64076				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			4.53000	110.51914	4.53000	110.48532				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.19500	74.18264	4.19500	117.15785			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			2.85000	2.85000	2.85000	156.19205			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			3.13000	3.13000	3.13000	154.98852			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	2.58000	2.58000	320.01720			0.00	0	
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	101.88029			0.00	0	
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			7.78000	110.02782	7.78000	110.00475			0.00	0	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.91500	106.65292	7.91500	106.63005			0.00	0	10,000,00
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRX26 On 01/10/2026 Spot Bond			8.44500	108.26302	8.44500	108.23842		42,692,853,000.00		5,055,400	96,912,60
<b>Total FRX26 SPOT</b>								<b>42,692,853,000.00</b>		<b>5,055,400</b>	<b>96,912,60</b>
<b>Total For FRX26</b>								<b>42,692,853,000.00</b>		<b>5,055,400</b>	<b>96,912,60</b>
FRX27 On 07/03/2027 Spot Bond			8.08500	108.75266	8.08500	108.72924			0.00	0	30,000,00
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX28 On 26/07/2028 Spot Bond			8.72500	108.07827	8.72500	108.05278			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			9.37500	103.24727	9.37500	103.22114			0.00	0	280,000,00
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
FRX31 On 21/02/2031 Spot Bond			9.34000	101.57262	9.34000	101.54701			0.00	0	150,000,00

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 FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.68000	110.16461	9.68000	110.13600				193,600,000,000.00	20,000,000	20,000,00
<b>Total FRX32 SPOT</b>										<b>193,600,000,000.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For FRX32</b>										<b>193,600,000,000.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.10000	77.75115	11.10000	77.72807				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.26956				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					0.00000	100.66255				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.34458				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.32893				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.33954				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.34266				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2022 Spot Bond					0.00000	100.64608				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>	
FST3A On 20/10/2024 Spot Bond					0.00000	100.68051				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.72554				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.74803				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					0.00000	100.63483				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.14191				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.47661				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.33779				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.29223				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.62194				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.27380				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			3.62000	117.12836	3.62000	117.09547				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.04004				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.67900	109.33869	6.67900	109.31896				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.69068				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.22500	109.20726	7.22500	109.18596				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.84142				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.63620				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.09647				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.56291				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.11730				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.81366				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.84411				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.78062				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.23959				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.56573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.56480				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.65449				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.19816				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.11584				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67354				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.82474				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.95855				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.35950				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.65998				0.00	280,000,000	140,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	101.12023				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.13889				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	100.62674				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.27874				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.02346				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.43407				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	99.91008				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.99670				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.21766				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.70571				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.93542				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.98459				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.19994				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.10742				0.00	0	
<b>Total HILB12 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 HILB12</b>									<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.19177			0.00	0	
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.11987			0.00	0	
<b>Total HPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>									<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.09941			0.00	0	
<b>Total HPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.11000	322.55967	2.11000	322.48225			0.00	0	
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.47000	2.47000	2.47000	329.16778			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			10.49500	99.75860	10.49500	99.73042			0.00	0	10,000,00
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			4.63000	79.83402	4.63000	106.88834			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			10.86000	90.30705	10.86000	90.28068		762,626,124,000.00		70,223,400	3,687,041,00
<b>Total HWAY34 SPOT</b>								<b>762,626,124,000.00</b>		<b>70,223,400</b>	<b>3,687,041,00</b>
<b>Total For HWAY34</b>								<b>762,626,124,000.00</b>		<b>70,223,400</b>	<b>3,687,041,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.23505	100.00000	10.21215			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			11.41000	86.48645	11.41000	86.45995			0.00	0	5,190,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,190,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,190,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.23284	100.00000	10.20995			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.97972			0.00	0	15,000,000,00

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 HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.81551				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>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.24180				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.28000	158.71564	2.28000	158.67677			25,900,135,152,000.00	11,359,708,400	458,299,420,50	
<b>Total I2025 SPOT</b>									<b>25,900,135,152,000.00</b>	<b>11,359,708,400</b>	<b>458,299,420,50</b>	
<b>Total For I2025</b>									<b>25,900,135,152,000.00</b>	<b>11,359,708,400</b>	<b>458,299,420,50</b>	
I2029 On 31/03/2029 Spot Bond			3.20000	118.13118	3.15000	118.48043			511,440,113,280,000.00	159,825,035,400	332,579,945,10	
<b>Total I2029 SPOT</b>									<b>511,440,113,280,000.00</b>	<b>159,825,035,400</b>	<b>332,579,945,10</b>	
<b>Total For I2029</b>									<b>511,440,113,280,000.00</b>	<b>159,825,035,400</b>	<b>332,579,945,10</b>	
I2033 On 28/02/2033 Spot Bond			3.88000	111.98932	3.88000	111.95721			90,633,044,936,000.00	23,359,032,200	369,503,676,60	
<b>Total I2033 SPOT</b>									<b>90,633,044,936,000.00</b>	<b>23,359,032,200</b>	<b>369,503,676,60</b>	
<b>Total For I2033</b>									<b>90,633,044,936,000.00</b>	<b>23,359,032,200</b>	<b>369,503,676,60</b>	
I2038 On 31/01/2038 Spot Bond			3.95000	128.23479	3.93000	128.52581			135,120,413,420,000.00	34,207,699,600	342,867,399,30	
<b>Total I2038 SPOT</b>									<b>135,120,413,420,000.00</b>	<b>34,207,699,600</b>	<b>342,867,399,30</b>	
<b>Total For I2038</b>									<b>135,120,413,420,000.00</b>	<b>34,207,699,600</b>	<b>342,867,399,30</b>	
I2046 On 31/03/2046 Spot Bond			3.97000	118.07846	3.94000	118.63655			36,475,685,894,000.00	9,187,830,200	377,310,276,00	
<b>Total I2046 SPOT</b>									<b>36,475,685,894,000.00</b>	<b>9,187,830,200</b>	<b>377,310,276,00</b>	
<b>Total For I2046</b>									<b>36,475,685,894,000.00</b>	<b>9,187,830,200</b>	<b>377,310,276,00</b>	
I2050 On 31/12/2050 Spot Bond			3.97000	120.25012	3.97000	120.21514			18,808,695,996,000.00	4,737,706,800	369,519,316,00	
<b>Total I2050 SPOT</b>									<b>18,808,695,996,000.00</b>	<b>4,737,706,800</b>	<b>369,519,316,00</b>	
<b>Total For I2050</b>									<b>18,808,695,996,000.00</b>	<b>4,737,706,800</b>	<b>369,519,316,00</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.53244			0.00	560,000,000	280,000,00	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,00</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,00</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.55247			0.00	0	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	103.26568			0.00	0	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL101</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
IBL102 On 24/05/2022 Spot Bond					0.00000	100.48346				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	321.87629	2.24000	321.79791				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.90216				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.62658				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.90916				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.25559				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.74877				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.47885				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.15542				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.91663				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.34973				0.00	0	
<b>Total IBL135 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 IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.82011				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.55247				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.49612				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.33175				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.90597				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.15194				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.25986				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.27013				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.32447				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.68141				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.57137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.44616				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.63995				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.83598				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.86569				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.37239				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.47360				0.00	0	1,300,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.75165				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.77831				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.27652				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.28558				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.08597				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	100.08880				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.91893				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.85547				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.67051				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.57308				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.53575				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.19768				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.20431				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.84217				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.12378				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.11820				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.09953				0.00	0	
<b>Total IBL205 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 IBL205</b>									<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.11260			0.00	0	
<b>Total IBL206 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>									<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.61595			0.00	0	
<b>Total IBL207 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>									<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.69078			0.00	0	
<b>Total IBL208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>									<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.39000			0.00	0	
<b>Total IBL210 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>									<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.30240			0.00	0	
<b>Total IBL211 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>									<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.28859			0.00	0	
<b>Total IBL212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>									<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.28859			0.00	0	
<b>Total IBL213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>									<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.28859			0.00	0	
<b>Total IBL214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>									<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.11099			0.00	0	
<b>Total IBL215 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>									<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.22000	106.14007	7.22000	106.11928		288,800,000,000.00	40,000,000	20,000,000	
<b>Total IBL60 SPOT</b>								<b>288,800,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
<b>Total For IBL60</b>								<b>288,800,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
IBL78 On 25/11/2022 Spot Bond			5.59000	106.05914	5.59000	106.04299		0.00	0	0	
<b>Total IBL78 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL78</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.23111		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.24000	103.67896	9.24000	103.65308				0.00	0	2,330,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,330,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>2,330,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			10.46000	108.23092	10.46000	108.36896				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			9.83500	106.56957	9.83500	106.54146				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.13678				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.65357				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.25455				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.56979				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.93260				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.97173				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.79053				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.81925				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.01492				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			8.56500	102.67173	8.56500	102.64807				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.55015				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.22724				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.42186				0.00	0	200,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	97.66764				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.08205				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.02796				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.19245				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.90171				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.30662				0.00	0	
<b>Total IPF19 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 IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.98351				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.10354				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.58765				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.85772				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.55388				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.56314				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.13186				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.86473				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.11956				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.03036				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.43622				0.00	0	
<b>Total IPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC37</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.39163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.81000	196.70396	4.81000	196.64241				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	101.80153				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	100.56145				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.57215				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			4.71000	197.76762	4.71000	197.70630				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.52995				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.24067				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.52148				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.65688				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.23837				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	100.18798				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.47525				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.98405				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.13949				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.16259				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.07450				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.48936				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/03/2022 Spot Bond					0.00000	99.88732				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.48819				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.73160	7.40000	101.71130				0.00	0	
<b>Total IVC186 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 IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.61339				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.75079				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.89692	7.23000	100.87746				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.58409				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.30595	7.45000	100.28615				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.11657				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.87249	3.91012	101.86177				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.88800				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.38482				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.60980				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			7.11000	7.11000	7.11000	101.10797				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.13503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.91404				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	100.73927				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	99.33090				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.30908				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVZ080 On 17/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.92444				0.00	0	
<b>Total IVZ080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ080</b>										<b>0.00</b>	<b>0</b>	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.66088				0.00	0	
<b>Total IVZ081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ081</b>										<b>0.00</b>	<b>0</b>	
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.39221				0.00	0	
<b>Total IVZ084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ084</b>										<b>0.00</b>	<b>0</b>	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.30419				0.00	0	
<b>Total IVZ085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ085</b>										<b>0.00</b>	<b>0</b>	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.03085				0.00	0	
<b>Total IVZ087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ087</b>										<b>0.00</b>	<b>0</b>	
IVZ088 On 31/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.76112				0.00	0	
<b>Total IVZ088 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ088</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.94253				0.00	0	
<b>Total IVZ089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ089</b>										<b>0.00</b>	<b>0</b>	
IVZ090 On 09/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.85437				0.00	0	
<b>Total IVZ090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ090</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.88345				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.66284				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.35624				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.81654				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.41369				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.79082				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.89287				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.15420				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.75711				0.00	0	
<b>Total KAP019 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 KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.01540				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.01543				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.38823				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.18390				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.42727				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.31500	123.07850	9.31500	123.04756				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			7.01000	106.27826	7.01000	106.25815				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.96518				0.00	300,000,000	300,000,000
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	100.77828				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.40472				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.83028				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.04975				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.14929				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.36137				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.37072				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.20538				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.25643				0.00	0	2,870,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,870,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>2,870,000,00</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.40263				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.22971				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.50955				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.98669				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.93661				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.30991				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/07/2023 Spot Bond					0.00000	100.63644				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.42020				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.23104				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.05008				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.50632				0.00	12,600,000,000	12,010,000,000
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>12,600,000,000</b>	<b>12,010,000,000</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>12,600,000,000</b>	<b>12,010,000,000</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.58596				0.00	0	1,140,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>1,140,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.45825				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>	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.83804				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			8.56500	8.56500	8.56500	108.92736				0.00	0	10,000,000
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			6.52900	102.71086	6.52900	102.69296				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.38134				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.95109				0.00	0	
<b>Total MMIG07 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 MMIG07</b>									<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.93832			0.00	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.21500	102.73214	9.21500	102.70672			0.00	0	
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.42268			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			9.46500	94.33569	9.46500	92.91453			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.49512			0.00	0	1,000,000,00
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.52612			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.67947			0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.83921			0.00	0	
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.09970			0.00	0	
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.53764			0.00	0	
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.53961			0.00	0	
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.19625			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.75844				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.68854				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.13501				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.98047				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.00917				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.77975				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			9.16000	98.20982	9.16000	98.18553				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.83949				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.55909				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.47098				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.26626				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	100.01436				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.42224				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.95108				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.02530				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.35875				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	100.38260				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.38252				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.37654				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.38990				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	99.90194				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	99.87456				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	102.71128				0.00	0	
<b>Total N6G26 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 N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.91434				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.89057				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.87044				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.85198				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			7.00000	103.49204	7.00000	103.47237				0.00	0	8,000,000.00
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
NAM03 On 01/08/2023 Spot Bond			7.10000	105.02937	7.10000	105.00913				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.09500	102.69373	10.09500	102.66579				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.68773				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					0.00000	100.95665				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.65526				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.71404				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.67201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.64799				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.01424				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.66500	105.61318	6.66500	105.59406				0.00	0	2,540,00
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,540,00</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>2,540,00</b>
NBK16 On 12/02/2025 Spot Bond			7.36600	106.19058	7.36600	106.16937				0.00	0	700,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NBK17 On 22/04/2026 Spot Bond			8.56000	108.69582	8.56000	108.67079		513,600,000,000.00		60,000,000	30,000,00	
<b>Total NBK17A SPOT</b>								<b>513,600,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>	
<b>Total For NBK17A</b>								<b>513,600,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>	
NBK19 On 01/06/2022 Spot Bond			6.49500	103.42135	6.49500	103.40319				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.29500	113.93253	7.29500	113.91010		291,800,000,000.00		40,000,000	55,000,00	
<b>Total NBK20A SPOT</b>								<b>291,800,000,000.00</b>		<b>40,000,000</b>	<b>55,000,00</b>	
<b>Total For NBK20A</b>								<b>291,800,000,000.00</b>		<b>40,000,000</b>	<b>55,000,00</b>	
NBK21 On 21/07/2027 Spot Bond			9.20000	107.52529	9.20000	107.49858				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			6.00000	105.91540	6.00000	105.89811				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			7.69300	112.88001	7.69300	112.85647				0.00	0	2,000,000,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NBK24 On 19/11/2027 Spot Bond			8.73500	113.21862	8.73500	113.19188				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			6.12500	6.12500	6.12500	104.80541				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>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.40438				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/On 10/05/2023 Spot Bond			100.00000	49.36944	100.00000	49.25897			10,000,000,000,000.00		100,000,000	50,000,00
<b>Total NBK26A SPOT</b>									<b>10,000,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NBK26A</b>									<b>10,000,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	103.16600				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			8.11000	114.42059	8.11000	114.39546				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/On 02/08/2023 Spot Bond			6.11100	106.26561	6.11100	106.24795			10,144,260,000,000.00		1,660,000,000	830,000,00
<b>Total NBK28A SPOT</b>									<b>10,144,260,000,000.00</b>		<b>1,660,000,000</b>	<b>830,000,00</b>
<b>Total For NBK28A</b>									<b>10,144,260,000,000.00</b>		<b>1,660,000,000</b>	<b>830,000,00</b>
NBK29/On 31/07/2026 Spot Bond			8.13500	109.84878	8.13500	109.82458				0.00	0	2,500,000,00
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NBK30/On 20/02/2024 Spot Bond			6.69000	105.84397	6.69000	105.82474				0.00	0	10,000,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NBK31/On 09/11/2023 Spot Bond			6.22000	108.23214	6.22000	108.21381				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.34353				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.95015				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.20524				0.00	0	
<b>Total NBK36B 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 NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.89000	10.89000	10.89000	76.28143				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.33415				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.72327				0.00	100,000,000	100,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.90010				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.35914				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.67972				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.26902				0.00	0	100,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.36186				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.88270				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.85420				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.98744				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.83380				0.00	0	40,000,00

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 NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.62277				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.75567				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.11093				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.46184				0.00	0	1,000,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.63819				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.45852				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.82553				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.35611				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.90356				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.06000	100.98087	10.06000	100.95350				0.00	0	
<b>Total NCLN83 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 NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.90436				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.71500	101.29895	9.71500	101.27240				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.90356				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90213				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90051				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.01825				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.01825				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.30272				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.37277				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.39229				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.70298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.26564				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.14710				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.89122				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.96520				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.31690				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.99611				0.00	0	2,000,000.00
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.91237				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	105.10003				0.00	240,000,000	120,000.00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000.00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000.00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.36408				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.38533				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.48709				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	103.76630				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.06274				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.86969				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.74480				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	99.99943				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.39301				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.25001				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.90020				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.04838				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.03857				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.31476				0.00	40,000,000	50,000,000
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>50,000,000</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>40,000,000</b>	<b>50,000,000</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.02761				0.00	0	
<b>Total NHM018 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 NHM018</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.99239			0.00	210,000,000	450,000,00
<b>Total NHM019 SPOT</b>									<b>0.00</b>	<b>210,000,000</b>	<b>450,000,00</b>
<b>Total For NHM019</b>									<b>0.00</b>	<b>210,000,000</b>	<b>450,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.91251			0.00	600,000,000	600,000,00
<b>Total NHM020 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>600,000,00</b>
<b>Total For NHM020</b>									<b>0.00</b>	<b>600,000,000</b>	<b>600,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	100.36521			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			4.87500	4.87500	4.87500	224.93626		292,500,000,000.00		60,000,000	30,000,00
<b>Total NI202 SPOT</b>								<b>292,500,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For NI202</b>								<b>292,500,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
NI210 On 31/03/2028 Spot Bond			3.42000	3.42000	3.42000	212.04264		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			3.03500	3.03500	3.03500	155.39561		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			3.62000	3.62000	3.62000	114.95237		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			4.68000	4.68000	4.68000	116.86498		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			3.14000	3.14000	3.14000	154.94574		0.00		0	
<b>Total NILB11 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NILB11</b>								<b>0.00</b>		<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.20754	3.45000	206.15057		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			2.94000	2.94000	2.94000	155.80398		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.06500	3.06500	3.06500	216.19543				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			3.21000	214.54588	3.21000	214.48801				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			4.79500	115.22586	4.79500	115.18976				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.31218				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.12519				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.03984				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	137.02513				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.20808				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.32527				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	99.76490				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.34468				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	99.27603				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.23237				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	135.09154				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.18389				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.36465				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.90596				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	167.59059				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.57804				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	167.34799				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	161.20702				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.03111				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	139.76905				0.00	0	
<b>Total NN051 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 NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	97.86971				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	90.23276				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.52366				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.03276				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	99.95844				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.31085				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	99.07406				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.14911				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.37967				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	99.96696				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.11352				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.03096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	99.96696				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.93877				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.24139				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.07745				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	101.07488				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.03770				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.21000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.92000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.33000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.71000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.57551				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	122.62694				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 17/02/2026 Spot Bond					0.00000	90.88427				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>	
NNF029 On 19/04/2022 Spot Bond					0.00000	102.68835				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	122.62694				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					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF042 On 20/07/2026 Spot Bond					0.00000	92.26891				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>	
NNF046 On 04/08/2026 Spot Bond					0.00000	90.98621				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>	
NNF048 On 05/05/2022 Spot Bond					0.00000	100.50321				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>	
NNF057 On 22/03/2022 Spot Bond					0.00000	99.90926				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF058 On 22/03/2022 Spot Bond					0.00000	99.90844				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF059 On 22/03/2022 Spot Bond					0.00000	99.90844				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.31799				0.00	0	
<b>Total NNF06 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 NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 28/03/2022 Spot Bond					0.00000	101.11408				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.11348				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.23016				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/04/2022 Spot Bond					0.00000	100.64590				0.00	0	
<b>Total NNF077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF077</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.62765				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 28/04/2022 Spot Bond					0.00000	100.68993				0.00	0	
<b>Total NNF079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF079</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	128.98312				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.77453				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.35522				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.35590				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.32405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.26787				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.26986				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.37978				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.36476				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.29450				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.23096				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.30337				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			7.10000	107.69457	7.10000	107.67381				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			2.45000	204.71434	2.45000	204.66333				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			10.82000	110.25856	10.82000	110.22664		52,308,208,000.00		4,834,400	430,776,500	
<b>Total NRA028 SPOT</b>								<b>52,308,208,000.00</b>		<b>4,834,400</b>	<b>430,776,500</b>	
<b>Total For NRA028</b>								<b>52,308,208,000.00</b>		<b>4,834,400</b>	<b>430,776,500</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.92907	100.00000	15.89361				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC21 On 24/03/2022 Spot Bond					0.00000	99.88706				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.71805				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.40656				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.02834				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.02864				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.91547				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.09738				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.51569				0.00	0	19,000,000.00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.67738				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.90766				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.21020				0.00	0	
<b>Total OMI01 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 OMI01</b>									<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.46000	99.96461	6.46000	99.94693			0.00	0	
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.59300	108.82589	7.59300	108.80349		151,860,000,000.00	20,000,000	1,540,000,00	
<b>Total OML07 SPOT</b>								<b>151,860,000,000.00</b>	<b>20,000,000</b>	<b>1,540,000,00</b>	
<b>Total For OML07</b>								<b>151,860,000,000.00</b>	<b>20,000,000</b>	<b>1,540,000,00</b>	
OML09 On 14/09/2022 Spot Bond			6.68500	102.06647	6.68500	102.04838		0.00	0		
<b>Total OML09 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For OML09</b>								<b>0.00</b>	<b>0</b>		
OML10 On 14/09/2025 Spot Bond			8.39000	108.89232	8.39000	108.86799		0.00	0	670,000,00	
<b>Total OML10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>670,000,00</b>	
<b>Total For OML10</b>								<b>0.00</b>	<b>0</b>	<b>670,000,00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	99.95957		0.00	0		
<b>Total OML11 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For OML11</b>								<b>0.00</b>	<b>0</b>		
OML12 On 12/11/2025 Spot Bond					0.00000	102.59460		0.00	0	500,000,00	
<b>Total OML12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500,000,00</b>	
<b>Total For OML12</b>								<b>0.00</b>	<b>0</b>	<b>500,000,00</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	99.93350		0.00	1,000,000,000	1,000,000,00	
<b>Total OML13 SPOT</b>								<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>	
<b>Total For OML13</b>								<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.32054		0.00	0		
<b>Total PEP01 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For PEP01</b>								<b>0.00</b>	<b>0</b>		
PEP02 On 10/03/2025 Spot Bond					0.00000	100.34210		0.00	0		
<b>Total PEP02 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For PEP02</b>								<b>0.00</b>	<b>0</b>		
PEP03 On 05/05/2024 Spot Bond					0.00000	101.36180		0.00	0		
<b>Total PEP03 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For PEP03</b>								<b>0.00</b>	<b>0</b>		
PEP04 On 05/05/2026 Spot Bond					0.00000	101.18464		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					0.00000	100.26341		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.04312				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.26520				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			8.42000	110.47981	8.31500	110.88157			519,941,748,416,000.00	2,674,577,404,800	247,709,013,800	
<b>Total R186 SPOT</b>									<b>19,941,748,416,000.00</b>	<b>674,577,404,800</b>	<b>247,709,013,800</b>	
<b>Total For R186</b>									<b>19,941,748,416,000.00</b>	<b>674,577,404,800</b>	<b>247,709,013,800</b>	
R197 On 07/12/2023 Spot Bond			1.20000	327.39791	1.17000	327.48886			53,894,875,200,000.00	44,912,396,000	50,038,502,300	
<b>Total R197 SPOT</b>									<b>3,894,875,200,000.00</b>	<b>44,912,396,000</b>	<b>50,038,502,300</b>	
<b>Total For R197</b>									<b>3,894,875,200,000.00</b>	<b>44,912,396,000</b>	<b>50,038,502,300</b>	
R202 On 07/12/2033 Spot Bond			3.86000	247.36447	3.87500	246.94416			149,410,321,592,000.00	38,707,337,200	130,398,452,900	
<b>Total R202 SPOT</b>									<b>19,410,321,592,000.00</b>	<b>38,707,337,200</b>	<b>130,398,452,900</b>	
<b>Total For R202</b>									<b>19,410,321,592,000.00</b>	<b>38,707,337,200</b>	<b>130,398,452,900</b>	
R2023 On 28/02/2023 Spot Bond			5.50000	102.41686	5.50000	102.40176			408,350,000,000,000.00	619,700,000,000	564,037,383,300	
<b>Total R2023 SPOT</b>									<b>18,350,000,000,000.00</b>	<b>619,700,000,000</b>	<b>564,037,383,300</b>	
<b>Total For R2023</b>									<b>18,350,000,000,000.00</b>	<b>619,700,000,000</b>	<b>564,037,383,300</b>	
R2030 On 31/01/2030 Spot Bond			9.82500	91.12872	9.71500	91.66247			939,121,781,652,500.00	2,945,457,687,700	2,834,953,670,100	
<b>Total R2030 SPOT</b>									<b>19,121,781,652,500.00</b>	<b>945,457,687,700</b>	<b>334,953,670,100</b>	
<b>Total For R2030</b>									<b>19,121,781,652,500.00</b>	<b>945,457,687,700</b>	<b>334,953,670,100</b>	
R2032 On 31/03/2032 Spot Bond			10.21000	91.66828	10.10000	92.27075			218,283,215,275,000.00	1,098,754,477,500	977,422,448,700	
<b>Total R2032 SPOT</b>									<b>18,283,215,275,000.00</b>	<b>998,754,477,500</b>	<b>977,422,448,700</b>	
<b>Total For R2032</b>									<b>18,283,215,275,000.00</b>	<b>998,754,477,500</b>	<b>977,422,448,700</b>	
R2035 On 28/02/2035 Spot Bond			10.56500	88.61950	10.44000	89.39687			453,280,131,568,000.00	516,164,707,200	202,480,287,000	
<b>Total R2035 SPOT</b>									<b>3,280,131,568,000.00</b>	<b>516,164,707,200</b>	<b>202,480,287,000</b>	
<b>Total For R2035</b>									<b>3,280,131,568,000.00</b>	<b>516,164,707,200</b>	<b>202,480,287,000</b>	
R2037 On 31/01/2037 Spot Bond			10.74500	84.54646	10.62000	85.33207			489,086,248,329,000.00	696,983,364,200	251,825,300,100	
<b>Total R2037 SPOT</b>									<b>19,086,248,329,000.00</b>	<b>696,983,364,200</b>	<b>251,825,300,100</b>	
<b>Total For R2037</b>									<b>19,086,248,329,000.00</b>	<b>696,983,364,200</b>	<b>251,825,300,100</b>	
R2040 On 31/01/2040 Spot Bond			10.84000	86.69446	10.72500	87.47280			183,973,332,548,000.00	570,477,244,700	102,178,936,900	
<b>Total R2040 SPOT</b>									<b>13,973,332,548,000.00</b>	<b>570,477,244,700</b>	<b>102,178,936,900</b>	
<b>Total For R2040</b>									<b>13,973,332,548,000.00</b>	<b>570,477,244,700</b>	<b>102,178,936,900</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Spot Bond			10.86000	83.55903	10.76000	84.24830				412,023,011,780,000.00	682,506,723,000	523,152,687,90
<b>Total R2044 SPOT</b>										<b>12,023,011,780,000.00</b>	<b>682,506,723,000</b>	<b>523,152,687,90</b>
<b>Total For R2044</b>										<b>12,023,011,780,000.00</b>	<b>682,506,723,000</b>	<b>523,152,687,90</b>
R2048 On 28/02/2048 Spot Bond			10.79000	82.72441	10.68500	83.47670				541,610,775,688,000.00	2,923,226,207,200	709,851,566,90
<b>Total R2048 SPOT</b>										<b>11,610,775,688,000.00</b>	<b>923,226,207,200</b>	<b>709,851,566,90</b>
<b>Total For R2048</b>										<b>11,610,775,688,000.00</b>	<b>923,226,207,200</b>	<b>709,851,566,90</b>
R209 On 31/03/2036 Spot Bond			10.54000	71.80114	10.42000	72.45510				974,242,750,108,000.00	566,816,200,200	604,226,728,50
<b>Total R209 SPOT</b>										<b>14,242,750,108,000.00</b>	<b>566,816,200,200</b>	<b>604,226,728,50</b>
<b>Total For R209</b>										<b>14,242,750,108,000.00</b>	<b>566,816,200,200</b>	<b>604,226,728,50</b>
R210 On 31/03/2028 Spot Bond			2.71000	220.49842	2.71000	220.44193				107,135,973,074,000.00	39,533,569,400	210,101,945,50
<b>Total R210 SPOT</b>										<b>17,135,973,074,000.00</b>	<b>39,533,569,400</b>	<b>210,101,945,50</b>
<b>Total For R210</b>										<b>17,135,973,074,000.00</b>	<b>39,533,569,400</b>	<b>210,101,945,50</b>
R213 On 28/02/2031 Spot Bond			10.07500	82.45336	9.96000	83.02246				897,989,042,627,500.00	585,408,341,700	587,279,843,50
<b>Total R213 SPOT</b>										<b>17,989,042,627,500.00</b>	<b>585,408,341,700</b>	<b>587,279,843,50</b>
<b>Total For R213</b>										<b>17,989,042,627,500.00</b>	<b>585,408,341,700</b>	<b>587,279,843,50</b>
R214 On 28/02/2041 Spot Bond			10.82500	65.75651	10.70500	66.43579				494,291,171,850,000.00	877,070,778,000	670,547,213,90
<b>Total R214 SPOT</b>										<b>14,291,171,850,000.00</b>	<b>877,070,778,000</b>	<b>670,547,213,90</b>
<b>Total For R214</b>										<b>14,291,171,850,000.00</b>	<b>877,070,778,000</b>	<b>670,547,213,90</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.19942				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.60169				0.00	1,000,000,000	500,000,00
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.15364				0.00	600,000,000	1,100,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,100,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,100,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.28430				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.99627				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.71243				0.00	0	
<b>Total RDFB18 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 RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.92001			0.00	0	
<b>Total RDFB19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.96671			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.90658			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.16636			0.00	0	
<b>Total RDFB22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.33881			0.00	100,000,000	100,000,000
<b>Total RDFB23 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For RDFB23</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.15677			0.00	0	
<b>Total RDFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.49378			0.00	0	
<b>Total RDFB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.88848			0.00	0	
<b>Total RDFB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>									<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	100.62076			0.00	0	
<b>Total RED131 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>									<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	99.98378			0.00	0	
<b>Total RED145 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>									<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	100.41345			0.00	0	
<b>Total RED151 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>									<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	100.22690			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.75809				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.14402				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.21599				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	99.75933				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.62018				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	102.18396				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.95172				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.27102				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.84735				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.10882				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.63528				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	99.90456				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.09863				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.10559				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.11380				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.13375				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.15000	106.29801	7.15000	106.27750				0.00	0	250,000,00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
RW28 On 10/12/2028 Spot Bond			12.16000	94.05671	12.16000	94.02622				0.00	0	11,200,000,00
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,200,000,00</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>11,200,000,00</b>
RW31 On 30/06/2031 Spot Bond			11.26000	98.96408	11.26000	98.93429				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.69947				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			10.39500	98.89486	10.39500	98.86733				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.66000	104.61201	5.66000	104.59597			56,600,000,000.00		10,000,000	10,000,00
<b>Total SBK23 SPOT</b>									<b>56,600,000,000.00</b>		<b>10,000,000</b>	<b>10,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SBK23</b>									<b>56,600,000,000.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.63438			0.00	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.66513			0.00	0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			8.03000	110.39518	8.03000	110.37117			0.00	0	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.92308			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			7.28500	105.72851	7.28500	105.70761		145,700,000,000.00		20,000,000	20,000,000
<b>Total SBS27 SPOT</b>								<b>145,700,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For SBS27</b>								<b>145,700,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
SBS3 On 25/05/2026 Spot Bond			8.11000	102.83219	8.11000	102.80962			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			8.52500	107.76438	8.52500	107.73966		682,000,000,000.00		80,000,000	40,000,000
<b>Total SBS31 SPOT</b>								<b>682,000,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For SBS31</b>								<b>682,000,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
SBS34 On 19/09/2024 Spot Bond			7.45500	105.89005	7.45500	105.86864			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			7.58000	104.99432	7.58000	104.97275		75,800,000,000.00		10,000,000	210,000,000
<b>Total SBS38 SPOT</b>								<b>75,800,000,000.00</b>		<b>10,000,000</b>	<b>210,000,000</b>
<b>Total For SBS38</b>								<b>75,800,000,000.00</b>		<b>10,000,000</b>	<b>210,000,000</b>
SBS39 On 29/01/2030 Spot Bond			9.31000	103.43666	9.31000	103.41066		558,600,000,000.00		60,000,000	30,000,000
<b>Total SBS39 SPOT</b>								<b>558,600,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBS39</b>								<b>558,600,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
SBS41 On 12/11/2022 Spot Bond			6.00000	105.94867	6.00000	105.93137			0.00	0	130,000,000

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 SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
SBS42 On 12/11/2025 Spot Bond			7.77500	112.61709	7.77500	112.59335				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.51500	113.88903	8.51500	113.86280				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.33500	104.65785	6.33500	104.63981				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.21108				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			7.09500	7.09500	7.09500	105.80926				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.76992				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16908				0.00	200,000,000	100,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	100.33348				0.00	40,000,000	4,090,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>4,090,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>40,000,000</b>	<b>4,090,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.63500	103.33339	4.63500	103.32041				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.17609				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.41883				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	101.11958				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.96164				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.47073				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.59607				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.07018				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.02600				0.00	0	2,370,000,00
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,370,000,00</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>2,370,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	99.71044				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.45564				0.00	0	590,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>590,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.22024				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.47650				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.51529				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.18314				0.00	0	
<b>Total SBS72 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 SBS72</b>									<b>0.00</b>	<b>0</b>	
SBS11 On 07/12/2023 Spot Bond			1.66100	324.93489	1.66100	324.86088			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>	
SBS14 On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	224.10593			0.00	0	
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.32201			0.00	0	
<b>Total SBSS01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>									<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.33232			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>	
SBT10 On 31/03/2022 Spot Bond					0.00000	102.12050			0.00	120,000,000	60,000,000
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
SBT10 On 30/09/2022 Spot Bond					0.00000	103.77191			0.00	7,000,000,000	8,740,000,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>7,000,000,000</b>	<b>8,740,000,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>7,000,000,000</b>	<b>8,740,000,000</b>
SBT10 On 31/03/2024 Spot Bond					0.00000	105.42436			0.00	2,900,000,000	1,450,000,000
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	105.57557			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>	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		6,000,000,000,000.00	60,000,000	30,000,000	
<b>Total SBT105 SPOT</b>								<b>6,000,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For SBT105</b>								<b>6,000,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
SBT10 On 31/12/2026 Spot Bond					0.00000	102.00642			0.00	0	5,500,000,000
<b>Total SBT106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,500,000,000</b>
<b>Total For SBT106</b>									<b>0.00</b>	<b>0</b>	<b>5,500,000,000</b>
SBT20 On 13/02/2023 Spot Bond					0.00000	102.39647			0.00	0	
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.48073			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond			6.87000	108.55879	6.87000	108.53864				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>	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.49792				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>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.56163				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>	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.70131				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	102.51658				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.39984				0.00	20,000,000	10,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	101.12241				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.43108				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.44552				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.26500	96.64056	9.26500	96.61639				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.46056				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.50227				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.47630				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.47234				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.50382				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.46455				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.50382				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.49594				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.55098				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.48029				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.51955				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.51559				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.19500	109.66934	7.19500	109.64804				0.00	0	
<b>Total SNT03 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 SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.47243				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.26444				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.62697				0.00	740,000,000	620,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>620,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>740,000,000</b>	<b>620,000,00</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.36097				0.00	0	410,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.63476				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.33103				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.33850				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.28150				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.94302				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	99.98903				0.00	2,200,000,000	1,100,000,00
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,00</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,00</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.17674				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.17078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.03056				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.33248				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.94718				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.16112				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>	
SSN011 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	154.66803				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 21/12/2026 Spot Bond			8.29000	111.00826	8.29000	110.98350				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>	
SSN021 On 28/02/2031 Spot Bond			9.45000	85.73247	9.45000	85.71095				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>	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.10581				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>	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.94608				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond			6.90000	108.40987	6.90000	108.38967				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			4.83000	114.72163	4.83000	114.68559				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.39495				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.76075				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.50940				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	2.20000	2.20000	322.00828				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					0.00000	100.73311				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.65001				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.92733				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	155.20263				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	114.68559				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	112.25830				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	206.68493				0.00	0	
<b>Total SSN065 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 SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.26266				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.25789				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01569				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01531				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.03982				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.03598				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.90494				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.96813				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.27042				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.03342				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.60780				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			4.75000	4.75000	4.75000	227.55493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.89434				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.98005				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.22018				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>	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.28772				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.14354				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			10.38000	88.38054	10.38000	88.35583				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 21/12/2026 Spot Bond					0.00000	99.88520				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 31/03/2028 Spot Bond			4.04000	99.28360	4.04000	205.00793				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN104 On 07/12/2033 Spot Bond			4.93000	93.26693	4.93000	223.79551				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.51184				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.52075				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/06/2022 Spot Bond					0.00000	100.04641				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.21067				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 22/03/2022 Spot Bond					0.00000	101.14839				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.93163				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					0.00000	100.84803				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.98512				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.87124				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.66503				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.80911				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.12035				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 03/05/2022 Spot Bond					0.00000	100.67856				0.00	0	
<b>Total SSN148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN148</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 09/05/2022 Spot Bond					0.00000	100.52747				0.00	0	
<b>Total SSN149 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 SSN149</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.30978				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 03/06/2022 Spot Bond					0.00000	100.18581				0.00	0	
<b>Total SSN151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN151</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.13285				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.07166				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			8.78500	104.78889	8.78500	104.76414				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.30355				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.33287				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.33163				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.34703				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.34081				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.47070	7.21000	100.45105				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.50346	7.72000	100.48243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.54968				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.58911				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.92374				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.17290				0.00	0	180,000,0€
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,0€</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>180,000,0€</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.51281				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.64439				0.00	0	700,000,0€
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.84210				0.00	0	1,430,000,0€
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,430,000,0€</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>1,430,000,0€</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.92488				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.43290				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.27775				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.92685				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.86667				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.34083				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					0.00000	100.64341				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					0.00000	100.75804				0.00	12,000,000,000	8,700,000,000
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>8,700,000,000</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>8,700,000,000</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	101.00736				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					0.00000	101.06064				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					0.00000	100.06997				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					0.00000	100.22735				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.29954				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.31273				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.35508				0.00	0	
<b>Total TH15A2 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 TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.09229				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					0.00000	100.31140				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					0.00000	100.34477				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.33104				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					0.00000	100.37346				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50164				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.52943				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.40276				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.59351				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38780				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.07653				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.52031				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.44667				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.74722				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.55278	8.49000	100.52969				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.55946				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.35037				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.33477				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					0.00000	100.34850				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	100.37719	5.76000	100.36145				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					0.00000	100.36223				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					0.00000	100.38467				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.38592				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					0.00000	100.38155				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.41146				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.40336				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.51531				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.56804				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.53703				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.37502				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.36570				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.39740				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.38311				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.51154				0.00	0	
<b>Total TH17D1 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 TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.48862				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.30356				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.06137				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.60000	101.36734	6.60000	101.34957				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.22000	105.55284	7.22000	105.53250				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.92409				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.97563				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.78500	104.97458	8.78500	104.94979				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.29060				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.00894				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.48791				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.54899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.11800	109.48915	7.11800	109.46800				52,283,133,600.00	7,345,200	1,148,474,00
<b>Total TN23 SPOT</b>										<b>52,283,133,600.00</b>	<b>7,345,200</b>	<b>1,148,474,00</b>
<b>Total For TN23</b>										<b>52,283,133,600.00</b>	<b>7,345,200</b>	<b>1,148,474,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	38.11251	100.00000	38.02723				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.07500	101.89795	9.07500	101.87297				95,223,975,000.00	10,493,000	1,635,391,50
<b>Total TN25 SPOT</b>										<b>95,223,975,000.00</b>	<b>10,493,000</b>	<b>1,635,391,50</b>
<b>Total For TN25</b>										<b>95,223,975,000.00</b>	<b>10,493,000</b>	<b>1,635,391,50</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.68416	100.00000	15.64906				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			10.21500	97.45121	10.21500	97.42439				403,584,306,291,000.00	39,508,987,400	18,572,034,70
<b>Total TN27 SPOT</b>										<b>13,584,306,291,000.00</b>	<b>39,508,987,400</b>	<b>18,572,034,70</b>
<b>Total For TN27</b>										<b>13,584,306,291,000.00</b>	<b>39,508,987,400</b>	<b>18,572,034,70</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.64830	100.00000	12.62000				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			10.64500	99.18484	10.64500	99.17900				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			11.31500	100.17423	11.31500	100.14395				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.86152	8.00000	119.83570				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			11.64700	99.25361	11.64700	99.24723				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			11.92500	95.97273	11.92500	95.94219				0.00	0	720,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>720,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	104.68011	10.75000	104.64999				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.63000				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.67393				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			5.21000	101.86314	5.21000	101.03732				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	99.91191				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.91272				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.91080				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.90836				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.20466	7.61000	101.78026				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>	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	99.92377				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>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	99.92295				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>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.98730				0.00	0	
<b>Total TRA3A3 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 TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			6.61000	104.59083	6.61000	104.57204				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.46645				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.59462				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.14115				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.89367				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94080				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			6.90000	108.34101	6.90000	108.32081				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.89367				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94080				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.65906	8.62000	103.63503				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.05872				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.72681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.89925				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.90413				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.87248				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.87248				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 16/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.25679				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					0.00000	97.42826				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>	
TSP26 On 07/02/2023 Spot Bond					0.00000	94.66534				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>	
TSP26 On 13/02/2023 Spot Bond					0.00000	94.44643				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>	
TSP26 On 10/03/2023 Spot Bond					0.00000	93.77104				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.31231				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.96248				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.66801				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 07/04/2022 Spot Bond					0.00000	100.78392				0.00	1,000,000,000	500,000,000
<b>Total TWC396 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For TWC396</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
TWC39 On 14/04/2022 Spot Bond					0.00000	100.69950				0.00	0	
<b>Total TWC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC397</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.61507				0.00	0	
<b>Total TWC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC398</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.55669				0.00	0	
<b>Total TWC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC399</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.51862				0.00	0	
<b>Total TWC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC400</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.33301				0.00	0	
<b>Total TWC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC401</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.24518				0.00	0	
<b>Total TWC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC402</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.15541				0.00	0	
<b>Total TWC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC403</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.61500	102.44840	10.61500	102.41961				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.44485				0.00	0	
<b>Total UU1A01 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 UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.49595				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.47036				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.52319				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.51954				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.55489				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.62160				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.65714				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE10: On 08/07/2022 Spot Bond					0.00000	100.98966				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11: On 20/04/2023 Spot Bond					0.00000	101.18038				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.29348				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.46666				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.51720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.28151				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.26088				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.38284				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>1.52e+017</b>	<b>354,455,304,000</b>	<b>307,947,511,500</b>
<b>Total for SPOT :</b>										<b>1.52e+017</b>	<b>354,455,304,000</b>	<b>307,947,511,500</b>
<b>Total Futures</b>										<b>1.52e+017</b>	<b>354,455,316,522</b>	<b>307,948,634,522</b>
<b>Total Options</b>										<b>3 149 595.00</b>	<b>3,000</b>	<b>152,180</b>
<b>Grand Total:</b>										<b>1.52e+017</b>	<b>354,455,319,522</b>	<b>307,948,786,702</b>