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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/04/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/05/2022 Bond Future			11.29938	77.15435	11.22078	77.56666			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.51514	78.19655	11.43310	78.61499			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.71854	75.56005	11.63297	75.98515			0.00	0	
ES33 On 02/02/2023 Bond Future			11.90810	76.83197	11.81874	77.26486			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 05/05/2022 Bond Future			11.72017	75.69320	11.63135	76.23688			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.91613	76.71605	11.82355	77.26764			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.10168	73.58025	12.00519	74.14049			0.00	0	
ES42 On 02/02/2023 Bond Future			12.26868	74.82148	12.16822	75.39182			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			159.91499	159.91499	159.82945	159.82945			0.00	0	5,48
I2025 On 04/08/2022 Bond Future			160.45253	160.45253	160.36702	160.36702			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.80245	162.80245	162.71677	162.71677			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			163.87011	163.87011	163.78499	163.78499			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,61</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,61</b>
I2029	On	05/05/2022	Bond Future			116.96129	116.96129	116.62098	116.62098			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.54118	118.54118	118.19717	118.19717			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.04577	119.04577	118.69767	118.69767			0.00	0	
I2029	On	02/02/2023	Bond Future			121.04366	121.04366	120.69076	120.69076			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,58</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,58</b>
I2033	On	05/05/2022	Bond Future			112.74659	112.74659	112.58089	112.58089			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.26953	114.26953	114.10240	114.10240			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.62942	114.62942	114.46071	114.46071			0.00	0	
I2033	On	02/02/2023	Bond Future			116.55299	116.55299	116.38238	116.38238			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
I2038	On	05/05/2022	Bond Future			129.37239	129.37239	128.38526	128.38526			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.29448	129.29448	128.29499	128.29499			6,723,312.96	52	2,71
I2038	On	03/11/2022	Bond Future			131.18860	131.18860	130.17526	130.17526			0.00	0	
I2038	On	02/02/2023	Bond Future			131.51829	131.51829	130.48991	130.48991			0.00	0	
<b>Total I2038 Future</b>												<b>6,723,312.96</b>	<b>52</b>	<b>6,94</b>
<b>Total For I2038</b>												<b>6,723,312.96</b>	<b>52</b>	<b>6,94</b>
I2046	On	05/05/2022	Bond Future			116.78836	116.78836	116.19536	116.19536			0.00	0	14,36
I2046	On	04/08/2022	Bond Future			118.36579	118.36579	117.76566	117.76566			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			118.16476	118.16476	117.55696	117.55696			0.00	0	
I2046	On	02/02/2023	Bond Future			120.14892	120.14892	119.53188	119.53188			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,33</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,33</b>
I2050	On	05/05/2022	Bond Future			121.81322	121.81322	119.89634	119.89634			0.00	0	8,73
I2050	On	04/08/2022	Bond Future			121.42832	121.42832	119.48628	119.48628			0.00	0	1,47
I2050	On	03/11/2022	Bond Future			123.20665	123.20665	121.23713	121.23713			0.00	0	
I2050	On	02/02/2023	Bond Future			123.19530	123.19530	121.19459	121.19459			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,21</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,21</b>
R186	On	05/05/2022	Bond Future			8.14486	112.93171	8.16770	112.84055		5.57	56,465,855.00	500	72,53
R186	On	04/08/2022	Bond Future			8.35023	109.14168	8.37454	109.05012		5.81	0.00	0	27
R186	On	03/11/2022	Bond Future			8.53057	110.71585	8.55649	110.62375		5.55	0.00	0	
R186	On	02/02/2023	Bond Future			8.67333	107.25886	8.70102	107.16622		5.53	0.00	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 R186 Future</b>												<b>56,465,855.00</b>	<b>500</b>	<b>72,74</b>
R186	On	05/05/2022	Bond Future	6.73	Call			0.15000	0.00015	0,150	5.44	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,929.17000	5.92917	5,838,010	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			9.94000	0.00994	10,220	5.33	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			3,624.29000	3.62429	3,533,410	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			35.15000	0.03515	36,680	5.35	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			464.18000	0.46418	418,810	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			395.05000	0.39505	353,950	5.62	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			252.92000	0.25292	266,570	5.43	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,408.21000	1.40821	1,330,700	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			635.95000	0.63595	668,010	5.53	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			746.52000	0.74652	687,420	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			990.35000	0.99035	1,036,140	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			13.59000	0.01359	10,540	6.22	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			1,015.52000	1.01552	1,062,160	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			449.71000	0.44971	405,190	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,041.00000	1.04100	1,088,500	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			435.57000	0.43557	391,910	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,119.24000	1.11924	1,169,300	5.62	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,822.26000	2.82226	2,732,630	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,002.76000	2.00276	2,073,920	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			138.91000	0.13891	118,910	5.79	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			3,067.30000	3.06730	3,150,870	6.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			40.29000	0.04029	32,700	6.03	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			3,959.74000	3.95974	4,047,850	6.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			996.41000	0.99641	1,027,990	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,921.91000	1.92191	1,861,930	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,340.43000	5.34043	5,419,720	6.76	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			208.44000	0.20844	196,170	6.76	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			95.41000	0.09541	99,500	5.59	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,588.92000	5.58892	5,501,450	5.59	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			748.36000	0.74836	773,840	5.58	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,323.11000	2.32311	2,257,030	5.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,012.55000	1.01255	1,044,510	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,900.01000	1.90001	1,840,410	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,028.61000	1.02861	1,060,940	5.67	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,878.04000	1.87804	1,818,810	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,894.03000	1.89403	1,844,210	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,854.46000	1.85446	1,897,020	5.57	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 Intert
R186	On	03/11/2022	Bond Future	8.55	Put			1,877.51000	1.87751	1,827,970	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,816.53000	1.81653	1,858,530	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,910.66000	1.91066	1,860,560	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,835.45000	1.83545	1,877,730	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,516.47000	1.51647	1,551,840	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,766.28000	2.76628	2,709,010	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,531.85000	1.53185	1,567,460	5.34	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,747.73000	2.74773	2,690,700	5.34	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,500.80000	1.50080	1,535,940	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,784.55000	2.78455	2,727,050	5.33	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,72</b>
<b>Total For R186</b>												<b>56,465,855.00</b>	<b>500</b>	<b>97,46</b>
R197	On	05/05/2022	Bond Future			329.74167	329.74167	329.54610	329.54610			0.00	0	75
R197	On	04/08/2022	Bond Future			325.75256	325.75256	325.55673	325.55673			0.00	0	
R197	On	03/11/2022	Bond Future			330.52410	330.52410	330.32761	330.32761			0.00	0	
R197	On	02/02/2023	Bond Future			327.43714	327.43714	327.24313	327.24313			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			249.50581	249.50581	247.98643	247.98643			0.00	0	6,35
R202	On	04/08/2022	Bond Future			248.39166	248.39166	246.85324	246.85324			0.00	0	5
R202	On	03/11/2022	Bond Future			252.02918	252.02918	250.47022	250.47022			0.00	0	
R202	On	02/02/2023	Bond Future			251.67171	251.67171	250.09023	250.09023			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,45</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,45</b>
R2023	On	05/05/2022	Bond Future			5.54448	103.20029	5.50827	103.22897		1.08	64,087,380.09	621	14,74
R2023	On	04/08/2022	Bond Future			5.68544	104.54376	5.63048	104.57386		0.76	0.00	0	2,35
R2023	On	03/11/2022	Bond Future			5.41973	102.17578	5.31976	102.20662		0.41	0.00	0	
<b>Total R2023 Future</b>												<b>64,087,380.09</b>	<b>621</b>	<b>17,13</b>
R2023	On	05/05/2022	Bond Future	6.29	Call			623.00000	0.62300	595,020	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			6.72000	0.00672	7,420	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			630.58000	0.63058	602,570	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			6.45000	0.00645	7,120	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			638.16000	0.63816	610,130	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			6.19000	0.00619	6,840	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			334.69000	0.33469	313,840	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			105.37000	0.10537	114,620	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			326.71000	0.32671	306,080	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			108.30000	0.10830	117,770	0.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2023	On	04/08/2022	Bond Future	6.04	Call			330.58000	0.33058	309,850	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			106.71000	0.10671	116,080	0.84	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			46.61000	0.04661	53,440	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			338.55000	0.33855	314,480	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			46.16000	0.04616	52,930	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			333.31000	0.33331	309,360	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			47.05000	0.04705	53,940	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			335.93000	0.33593	311,920	0.48	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>64,087,380.09</b>	<b>621</b>	<b>17,13</b>
R2030	On	05/05/2022	Bond Future			9.65285	93.30653	9.58923	93.62873		8.40	27,898,652.47	299	70,70
R2030	On	04/08/2022	Bond Future			9.85993	90.53791	9.79297	90.86511		8.58	529,646,773.50	5,850	29,83
R2030	On	03/11/2022	Bond Future			10.03891	91.84470	9.96861	92.17719		8.20	0.00	0	
R2030	On	02/02/2023	Bond Future			10.19779	89.36259	10.12377	89.70138		8.25	0.00	0	
<b>Total R2030 Future</b>												<b>557,545,425.97</b>	<b>6,149</b>	<b>100,54</b>
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.75	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,089.24000	10.08924	10,411,440	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.05000	0.00005	0,020	7.76	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			7,747.96000	7.74796	8,070,130	7.76	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1.34000	0.00134	0,620	7.76	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			4,086.94000	4.08694	4,400,460	7.88	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			34.78000	0.03478	20,910	7.92	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,673.38000	3.67338	3,981,710	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			156.41000	0.15641	107,540	8.10	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,420.92000	2.42092	2,694,250	8.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,609.34000	1.60934	1,834,390	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			905.44000	0.90544	733,380	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			850.80000	0.85080	1,000,940	8.49	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			1,043.65000	1.04365	856,660	8.53	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			735.85000	0.73585	871,060	8.53	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			20.41000	0.02041	11,730	7.88	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			277.88000	0.27788	339,270	8.88	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			3,098.96000	3.09896	2,804,100	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			113.29000	0.11329	140,630	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,143.20000	3.14320	2,847,360	9.21	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			108.90000	0.10890	135,260	9.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			384.70000	0.38470	287,550	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			5,914.03000	5.91403	6,235,510	7.76	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,187.57000	3.18757	2,890,760	9.22	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	10.21	Put			104.67000	0.10467	130,060	9.22	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,002.25000	7.00225	6,680,570	10.10	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			2.07000	0.00207	2,590	10.10	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,085.96000	2.08596	1,825,150	8.88	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,206.85000	1.20685	1,074,410	8.45	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,456.67000	2.45667	2,651,430	8.45	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,227.06000	1.22706	1,093,160	8.46	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,427.06000	2.42706	2,620,360	8.46	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			67.23000	0.06723	53,750	8.06	0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			7,769.30000	7.76930	8,083,020	8.06	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,247.48000	1.24748	1,112,110	8.47	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,397.69000	2.39769	2,589,520	8.47	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,791.28000	5.79128	5,504,130	9.88	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			343.20000	0.34320	383,250	9.88	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			454.81000	0.45481	388,770	8.10	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			4,188.38000	4.18838	4,449,540	8.10	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,040.21000	2.04021	2,188,570	8.25	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,592.72000	2.59272	2,407,510	8.25	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,019.56000	2.01956	2,166,840	8.25	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,619.23000	2.61923	2,432,950	8.26	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,999.06000	1.99906	2,145,270	8.26	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,566.33000	2.56633	2,382,200	8.25	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,710.79000	1.71079	1,579,060	8.07	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,870.93000	3.87093	4,077,990	8.07	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,985.03000	1.98503	1,839,930	8.15	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,486.21000	3.48621	3,679,900	8.15	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			562.34000	0.56234	503,420	7.65	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			6,854.94000	6.85494	7,134,810	7.65	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			2,391.00000	2.39100	2,227,890	8.25	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,007.41000	3.00741	3,183,090	8.25	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,413.44000	2.41344	2,249,390	8.25	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,983.59000	2.98359	3,158,330	8.25	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			971.17000	0.97117	882,030	7.78	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,339.22000	5.33922	5,588,870	7.78	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,436.33000	2.43633	2,271,330	8.26	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,960.24000	2.96024	3,134,030	8.26	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			2,280.14000	2.28014	2,121,750	8.22	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,128.33000	3.12833	3,308,730	8.22	0.00	0	10
<b>Total R2030 Option</b>									<b>0.00</b>	<b>0</b>	<b>29,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
<b>Total For R2030</b>										<b>557,545,425.97</b>	<b>6,149</b>	<b>129,96</b>
R2032 On 05/05/2022 Bond Future			10.00620	90.01525	9.93740	90.41091		9.79		0.00	0	141,32
R2032 On 04/08/2022 Bond Future			10.19210	91.20865	10.12019	91.61025		9.45		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.36249	88.37285	10.28739	88.78076		9.51		0.00	0	
R2032 On 02/02/2023 Bond Future			10.51198	89.84013	10.43346	90.25558		9.14		0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>143,46</b>
R2032 On 05/05/2022 Bond Future	9.58	Call			234.35000	0.23435	159,440	9.19		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,327.71000	2.32771	2,648,460	9.19		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,834.90000	1.83490	1,546,120	10.01		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			450.07000	0.45007	556,950	10.01		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,308.44000	2.30844	1,990,060	10.17		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			17.65000	0.01765	22,950	11.30		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,978.76000	5.97876	5,587,490	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			14.53000	0.01453	18,920	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,030.60000	6.03060	5,639,120	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			13.80000	0.01380	17,980	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			305.11000	0.30511	382,390	10.17		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			6,082.43000	6.08243	5,690,740	11.36		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			13.11000	0.01311	17,080	11.36		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,806.28000	6.80628	6,412,540	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			6.23000	0.00623	8,150	11.47		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,771.15000	5.77115	5,380,790	11.30		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			950.33000	0.95033	820,190	8.87		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,230.16000	3.23016	3,501,620	8.87		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,888.13000	1.88813	1,685,270	9.31		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,001.33000	2.00133	2,200,070	9.31		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			132.49000	0.13249	104,610	8.32		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			6,897.77000	6.89777	7,271,490	8.32		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,219.49000	2.21949	1,996,380	9.41		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,718.29000	1.71829	1,896,780	9.41		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,250.92000	2.25092	2,026,010	9.42		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,694.15000	1.69415	1,870,840	9.42		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			435.99000	0.43599	361,990	8.44		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Put			4,594.89000	4.59489	4,922,490	8.44		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			8,011.02000	8.01102	7,638,920	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			212.86000	0.21286	242,360	11.25		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			9,352.48000	9.35248	8,970,060	11.63		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			135.07000	0.13507	154,250	11.63		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,188.27000	2.18827	1,966,980	9.40		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 04/08/2022 Bond Future	10.20	Put			1,742.69000	1.74269	1,923,000	9.40		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			3,657.84000	3.65784	3,907,520	9.25		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			572.67000	0.57267	497,190	8.62		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.31	Put			6,117.91000	6.11791	6,450,340	8.62		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			2,769.42000	2.76942	2,977,460	9.48		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			634.20000	0.63420	552,710	8.68		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			5,884.77000	5.88477	6,211,190	8.68		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			770.29000	0.77029	676,210	8.78		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			5,435.18000	5.43518	5,749,010	8.78		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			1,625.65000	1.62565	1,467,420	9.25		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.66	Put			1,744.03000	1.74403	1,892,170	9.88		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			2,082.56000	2.08256	1,896,940	9.40		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			3,056.12000	3.05612	3,278,410	9.40		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.16	Call			2,212.37000	2.21237	2,019,610	9.44		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			2,910.09000	2.91009	3,125,240	9.44		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.21	Call			2,346.42000	2.34642	2,146,550	9.48		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Put			324.40000	0.32440	357,340	11.99		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.49	Call			3,171.28000	3.17128	2,933,000	9.69		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,076.50000	2.07650	2,246,130	9.69		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.56	Call			3,401.69000	3.40169	3,154,350	9.77		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			1,932.88000	1.93288	2,093,450	9.77		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.66	Call			3,743.48000	3.74348	3,483,710	9.88		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			3,778.30000	3.77830	3,517,320	9.89		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.67	Put			1,726.03000	1.72603	1,872,960	9.89		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			7,237.01000	7.23701	6,896,530	11.04		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			700.65000	0.70065	768,080	11.04		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			10,438.06000	10.43806	10,063,090	11.99		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			739.26000	0.73926	656,620	8.37		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Put			6,980.15000	6.98015	7,312,960	8.37		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			926.96000	0.92696	828,540	8.40		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			6,244.10000	6.24410	6,561,130	8.40		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			1,718.30000	1.71830	1,566,480	8.74		0.00	0	78
R2032 On 02/02/2023 Bond Future	9.92	Put			4,500.58000	4.50058	4,764,210	8.74		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			2,262.24000	2.26224	2,080,650	8.92		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			3,729.74000	3.72974	3,963,600	8.92		0.00	0	48
R2032 On 02/02/2023 Bond Future	10.22	Call			2,410.59000	2.41059	2,221,600	8.96		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			3,553.34000	3.55334	3,779,800	8.96		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			2,827.24000	2.82724	2,618,760	9.06		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,111.60000	3.11160	3,318,570	9.06		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			2,854.56000	2.85456	2,644,880	9.07		0.00	0	

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	10.39	Put			3.08564000	3.08564	3,291,410	9.07		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			2,881.69000	2.88169	2,670,810	9.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,059.53000	3.05953	3,264,100	9.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			3,161.34000	3.16134	2,938,600	9.14		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			2,809.10000	2.80910	3,001,810	9.14		0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.67	Call			3,667.44000	3.66744	3,425,150	9.26		0.00	0	7%
R2032 On 02/02/2023 Bond Future	10.67	Put			2,423.77000	2.42377	2,596,930	9.26		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			7,361.42000	7.36142	7,029,760	10.31		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,015.68000	1.01568	1,099,470	10.31		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			7,959.96000	7.95996	7,619,410	10.49		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			898.16000	0.89816	973,060	10.49		0.00	0	5%
R2032 On 02/02/2023 Bond Future	12.75	Call			11,624.95000	11.62495	11,245,310	11.28		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			396.00000	0.39600	431,810	11.28		0.00	0	7%
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>20,05</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>163,55</b>
R2035 On 05/05/2022 Bond Future			10.37020	91.21732	10.28622	91.76347		11.08		0.00	0	71,13
R2035 On 04/08/2022 Bond Future			10.55347	92.38679	10.46591	92.94093		10.68		0.00	0	49,85
R2035 On 03/11/2022 Bond Future			10.71312	89.25525	10.62203	89.81799		10.80		0.00	0	
R2035 On 02/02/2023 Bond Future			10.85400	90.77503	10.75917	91.34774		10.38		0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>120,95</b>
R2035 On 05/05/2022 Bond Future	10.72	Call			3,052.57000	3.05257	2,597,390	11.88		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			281.55000	0.28155	372,520	11.88		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			3,588.16000	3.58816	3,108,160	12.07		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			195.61000	0.19561	261,760	12.07		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			8,205.63000	8.20563	7,661,650	13.16		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			0.01000	0.00001	0,010	13.69		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			5.18000	0.00518	7,350	13.16		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			8,262.28000	8.26228	7,718,190	13.17		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			4.90000	0.00490	6,960	13.17		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			8,318.90000	8.31890	7,774,710	13.18		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			4.65000	0.00465	6,610	13.18		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			13,671.05000	13.67105	13,124,900	13.69		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,471.38000	2.47138	2,173,050	10.71		0.00	0	4%
R2035 On 04/08/2022 Bond Future	10.53	Put			2,065.29000	2.06529	2,321,100	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,215.40000	3.21540	2,869,600	10.93		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			1,558.86000	1.55886	1,767,200	10.93		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			267.91000	0.26791	206,830	9.26		0.00	0	4%
R2035 On 04/08/2022 Bond Future	9.53	Put			6,509.68000	6.50968	7,002,740	9.26		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			664.43000	0.66443	541,170	9.77		0.00	0	1%

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/08/2022 Bond Future	9.84	Put			4,772.38000	4.77238	5,203,260	9.77		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			10,200.44000	10.20044	9,678,890	13.23		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			190.53000	0.19053	223,120	13.23		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			2,869.49000	2.86949	2,544,510	10.83		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			1,772.53000	1.77253	2,001,690	10.83		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			3,176.26000	3.17626	2,832,730	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,581.65000	1.58165	1,792,260	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,254.94000	3.25494	2,906,890	10.94		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,536.54000	1.53654	1,742,630	10.94		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,968.16000	4.96816	4,545,240	11.56		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			885.07000	0.88507	1,016,290	11.56		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.30	Put			3,975.16000	3.97516	4,313,410	10.35		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,735.94000	2.73594	2,457,430	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,059.68000	3.05968	3,343,910	10.64		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Put			1,847.18000	1.84718	2,043,910	11.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,772.46000	4.77246	4,393,660	11.19		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,698.23000	1.69823	1,882,170	11.19		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			876.98000	0.87698	747,640	9.72		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			6,059.26000	6.05926	6,492,660	9.72		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			1,944.23000	1.94423	1,719,740	10.35		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.15	Put			1,662.89000	1.66289	1,843,730	11.21		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			11,918.07000	11.91807	11,400,490	13.54		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			358.62000	0.35862	403,780	13.54		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			4,209.91000	4.20991	3,853,890	11.01		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			1,967.56000	1.96756	2,174,280	11.01		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			4,447.46000	4.44746	4,081,450	11.08		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Call			4,813.68000	4.81368	4,433,330	11.20		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,680.47000	1.68047	1,862,860	11.20		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,855.03000	4.85503	4,473,130	11.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			2,132.24000	2.13224	1,914,050	10.02		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			4,981.91000	4.98191	5,336,430	10.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			3,128.83000	3.12883	2,849,900	10.31		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,733.47000	3.73347	4,027,250	10.31		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.87	Call			3,794.31000	3.79431	3,481,310	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,125.50000	3.12550	3,385,210	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,827.39000	3.82739	3,512,820	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,098.59000	3.09859	3,356,730	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			1,096.84000	1.09684	959,670	9.56		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			7,133.15000	7.13315	7,568,690	9.56		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,452.20000	4.45220	4,109,880	10.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2035	On	02/02/2023	Bond Future	11.06	Put		2,653.53000	2.65353	2,883,920	10.62	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call		13,683.77000	13.68377	13,155,910	12.79	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		397.86000	0.39786	442,710	12.79	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		3,761.35000	3.76135	3,449,950	10.46	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		3,152.59000	3.15259	3,413,900	10.46	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		4,415.90000	4.41590	4,075,070	10.61	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		2,676.18000	2.67618	2,908,060	10.61	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,95</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>131,97</b>
R2037	On	05/05/2022	Bond Future			10.50828	87.41562	10.42931	87.93825	11.80	0.00	0	89,25
R2037	On	04/08/2022	Bond Future			10.68356	84.31851	10.60134	84.84872	11.97	0.00	0	51,94
R2037	On	03/11/2022	Bond Future			10.83463	85.53596	10.74927	86.07438	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future			10.97058	82.69946	10.88185	83.24751	11.69	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>141,15</b>
R2037	On	05/05/2022	Bond Future	11.82	Call		8,559.35000	8.55935	8,038,290	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		4.12000	0.00412	5,690	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,615.96000	8.61596	8,094,820	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		3.91000	0.00391	5,400	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,672.51000	8.67251	8,151,300	14.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		3.70000	0.00370	5,120	14.00	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,356.18000	3.35618	3,017,920	12.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		1,516.03000	1.51603	1,707,980	12.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,396.96000	3.39696	3,056,580	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		1,494.12000	1.49412	1,683,950	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,761.98000	4.76198	4,363,440	12.64	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		950.05000	0.95005	1,081,720	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,770.67000	5.77067	5,341,700	13.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		702.36000	0.70236	803,600	13.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		887.74000	0.88774	741,550	10.96	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		4,229.14000	4.22914	4,613,160	10.96	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		8,437.10000	8.43710	7,957,080	14.04	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		324.51000	0.32451	374,700	14.04	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		3,437.76000	3.43776	3,095,260	12.17	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,472.30000	1.47230	1,660,010	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,677.91000	1.67791	1,844,730	12.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		5,097.89000	5.09789	4,729,100	12.21	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,711.58000	1.71158	1,881,210	12.21	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		5,140.47000	5.14047	4,770,260	12.23	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,694.55000	1.69455	1,862,760	12.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2037	On	03/11/2022	Bond Future	11.32	Call			5.18337000	5.18337	4,811,770	12.24	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			4.05582000	4.05582	3,745,570	11.73	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3.02170000	3.02170	3,259,500	11.73	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			3.98697000	3.98697	3,679,740	11.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			3.07486000	3.07486	3,315,680	11.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			4.02148000	4.02148	3,712,740	11.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			3.04833000	3.04833	3,287,640	11.72	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>143,44</b>
R2040	On	05/05/2022	Bond Future			10.65192	89.38802	10.56784	89.98728		12.46	0.00	0	61,70
R2040	On	04/08/2022	Bond Future			10.82279	86.06678	10.73529	86.67461		12.65	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			10.97007	87.30953	10.87928	87.92668		12.22	0.00	0	
R2040	On	02/02/2023	Bond Future			11.10299	84.25233	11.00868	84.88048		12.40	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>104,05</b>
R2040	On	05/05/2022	Bond Future	9.82	Call			30.31000	0.03031	14,970	11.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			5.65375000	5.65375	6,237,670	11.37	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1.25794000	1.25794	953,770	12.58	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			1.24246000	1.24246	1,537,550	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8.79487000	8.79487	8,198,490	14.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			0.01000	0.00001	0,010	15.41	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put			7.04000	0.00704	9,920	14.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			8.85513000	8.85513	8,258,610	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			6.69000	0.00669	9,430	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8.91532000	8.91532	8,318,670	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			6.35000	0.00635	8,960	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			15.24226000	15.24226	14,643,000	15.41	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3.67992000	3.67992	3,292,330	13.03	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			1.65899000	1.65899	1,879,230	13.03	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			9.88956000	9.88956	9,331,220	15.38	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			303.07000	0.30307	352,560	15.38	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call			221.14000	0.22114	168,360	10.92	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			7.94812000	7.94812	8,503,170	10.92	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			2.36639000	2.36639	2,064,860	12.59	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put			2.61343000	2.61343	2,919,730	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3.72462000	3.72462	3,334,660	13.05	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			1.63641000	1.63641	1,854,280	13.05	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3.76933000	3.76933	3,377,010	13.07	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			1.61393000	1.61393	1,829,440	13.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			1.86804000	1.86804	2,067,210	12.70	0.00	0	

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	11.41	Call			5,360.10000	5.36010	4,940,460	12.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,848.61000	1.84861	2,046,120	12.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,270.70000	5.27070	4,854,400	12.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			1,887.42000	1.88742	2,088,270	12.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			5,315.46000	5.31546	4,897,480	12.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			4,173.53000	4.17353	3,829,520	12.50		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,498.98000	3.49898	3,783,120	12.50		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			4,210.08000	4.21008	3,864,350	12.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,469.41000	3.46941	3,751,830	12.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			4,137.41000	4.13741	3,795,140	12.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,529.07000	3.52907	3,814,950	12.49		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,96</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>109,07</b>
R2044 On 05/05/2022 Bond Future			10.67404	86.22156	10.58481	86.87431		13.18		27,763,342.32	322	65,36
R2044 On 04/08/2022 Bond Future			10.83525	82.98346	10.74245	83.64547		13.40		16,430,725.08	198	22,58
R2044 On 03/11/2022 Bond Future			10.97385	84.18175	10.87763	84.85389		12.94		0.00	0	
R2044 On 02/02/2023 Bond Future			11.09863	81.19785	10.99879	81.88183		13.15		0.00	0	
<b>Total R2044 Future</b>										<b>44,194,067.40</b>	<b>520</b>	<b>87,94</b>
R2044 On 05/05/2022 Bond Future	11.91	Call			8,903.96000	8.90396	8,254,650	15.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			7.58000	0.00758	11,020	15.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			8,964.67000	8.96467	8,315,200	15.72		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			7.21000	0.00721	10,490	15.72		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			9,025.30000	9.02530	8,375,680	15.73		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			6.85000	0.00685	9,980	15.73		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			4,056.77000	4.05677	3,619,330	13.95		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			1,553.09000	1.55309	1,777,660	13.95		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,963.62000	3.96362	3,531,180	13.91		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			1,596.68000	1.59668	1,826,250	13.91		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			4,010.11000	4.01011	3,575,150	13.93		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			1,574.75000	1.57475	1,801,800	13.93		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			1,898.92000	1.89892	2,115,560	13.45		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			5,487.36000	5.48736	5,030,050	13.46		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			1,879.14000	1.87914	2,093,970	13.46		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			5,396.33000	5.39633	4,942,660	13.43		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			1,918.90000	1.91890	2,137,370	13.43		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			5,441.79000	5.44179	4,986,290	13.45		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			4,454.03000	4.45403	4,070,010	13.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,421.80000	3.42180	3,721,760	13.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			4,492.00000	4.49200	4,106,120	13.30		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	11.16	Put			3,392.26000	3.39226	3,690,360	13.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			4,416.48000	4.41648	4,034,330	13.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,451.85000	3.45185	3,753,680	13.29		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>44,194,067.40</b>	<b>520</b>	<b>87,94</b>
R2048 On 05/05/2022 Bond Future			10.61642	85.29896	10.52711	85.97585		13.71		345,631,385.92	4,052	190,14
R2048 On 04/08/2022 Bond Future			10.77015	86.39184	10.67727	87.07842		13.24		185,656,064.16	2,149	8,42
R2048 On 03/11/2022 Bond Future			10.90327	83.23630	10.80696	83.93333		13.46		0.00	0	
R2048 On 02/02/2023 Bond Future			11.02041	84.65456	10.92055	85.36378		12.99		0.00	0	
<b>Total R2048 Future</b>										<b>531,287,450.08</b>	<b>6,201</b>	<b>198,58</b>
R2048 On 05/05/2022 Bond Future	11.79	Call			8,771.00000	8.77100	8,098,760	16.21		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			10.15000	0.01015	14,800	16.21		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,833.41000	8.83341	8,160,960	16.22		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			9.65000	0.00965	14,090	16.22		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,895.77000	8.89577	8,223,110	16.23		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			9.18000	0.00918	13,410	16.23		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			1,073.17000	1.07317	879,010	12.33		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			4,761.98000	4.76198	5,254,400	12.33		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			1,634.19000	1.63419	1,374,560	12.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			3,743.65000	3.74365	4,170,600	12.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,900.21000	3.90021	3,460,340	13.56		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			1,698.05000	1.69805	1,944,760	13.56		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,946.61000	3.94661	3,504,010	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			1,673.44000	1.67344	1,917,420	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			254.76000	0.25476	190,960	11.41		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			8,117.85000	8.11785	8,740,630	11.41		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,993.21000	3.99321	3,547,910	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			1,649.13000	1.64913	1,890,410	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			3,536.90000	3.53690	3,119,420	13.45		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			1,906.77000	1.90677	2,175,870	13.45		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,035.48000	2.03548	2,262,560	14.29		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,539.07000	5.53907	5,072,850	14.25		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,075.95000	2.07595	2,306,760	14.25		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,586.22000	5.58622	5,118,130	14.27		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,055.50000	2.05550	2,284,440	14.27		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,633.70000	5.63370	5,163,750	14.29		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			4,600.82000	4.60082	4,201,170	13.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,473.47000	3.47347	3,783,040	13.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			4,522.51000	4.52251	4,126,780	13.05		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2048 On 02/02/2023 Bond Future	11.06	Put			3.53508000	3.53508	3,848,570	13.05		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			4.56145000	4.56145	4,163,760	13.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3.50400000	3.50400	3,815,530	13.06		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,40</b>
<b>Total For R2048</b>										<b>531,287,450.08</b>	<b>6,201</b>	<b>201,98</b>
R209 On 05/05/2022 Bond Future			10.33246	70.90774	10.25337	71.36048		12.42		0.00	0	19,24
R209 On 04/08/2022 Bond Future			10.48873	71.84781	10.40669	72.30709		12.01		0.00	0	1,58
R209 On 03/11/2022 Bond Future			10.63100	69.73906	10.54597	70.20543		12.12		0.00	0	3,67
R209 On 02/02/2023 Bond Future			10.75550	70.89679	10.66735	71.37148		11.69		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>24,40</b>
R209 On 05/05/2022 Bond Future	9.50	Call			21.40000	0.02140	10,720	11.29		0.00	0	2,97
R209 On 05/05/2022 Bond Future	9.50	Put			4,545.49000	4.54549	4,987,550	11.29		0.00	0	
R209 On 05/05/2022 Bond Future	9.75	Call			108.52000	0.10852	64,360	11.48		0.00	0	6,57
R209 On 05/05/2022 Bond Future	9.75	Put			3,087.82000	3.08782	3,496,400	11.48		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Call			969.74000	0.96974	741,080	12.42		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			188.77000	0.18877	248,090	13.39		0.00	0	1,08
R209 On 05/05/2022 Bond Future	11.43	Call			6,344.68000	6.34468	5,895,710	14.58		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Put			10.02000	0.01002	13,790	14.58		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Call			6,394.49000	6.39449	5,945,340	14.59		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Put			9.51000	0.00951	13,100	14.59		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Put			989.12000	0.98912	1,213,200	12.42		0.00	0	9,00
R209 On 05/05/2022 Bond Future	11.45	Call			6,444.28000	6.44428	5,994,950	14.60		0.00	0	
R209 On 05/05/2022 Bond Future	11.45	Put			9.03000	0.00903	12,440	14.60		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Call			9,115.87000	9.11587	8,663,290	15.12		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Put			0.41000	0.00041	0,570	15.12		0.00	0	10,00
R209 On 05/05/2022 Bond Future	10.75	Call			2,965.45000	2.96545	2,572,030	13.39		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Call			2,500.69000	2.50069	2,229,470	12.11		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Put			1,535.39000	1.53539	1,723,450	12.11		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Call			2,533.95000	2.53395	2,260,740	12.12		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Put			1,513.53000	1.51353	1,699,600	12.12		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Call			2,467.78000	2.46778	2,198,560	12.10		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Put			1,557.67000	1.55767	1,747,730	12.10		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Put			7,975.88000	7.97588	8,392,140	10.80		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			6,593.16000	6.59316	6,984,490	10.80		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			1,257.28000	1.25728	1,106,180	11.56		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Put			4,358.60000	4.35860	4,673,870	11.56		0.00	0	8,00
R209 On 03/11/2022 Bond Future	10.50	Call			2,453.58000	2.45358	2,219,790	12.12		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			2,707.54000	2.70754	2,940,120	12.12		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Call			294.78000	0.29478	244,670	10.80		0.00	0	8,00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	03/11/2022	Bond Future	11.00	Put		1,612.36000	1.61236	1,770,450	12.73	0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.01	Call		4,088.87000	4.08887	3,779,280	12.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,596.09000	1.59609	1,752,870	12.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		4,125.08000	4.12508	3,814,200	12.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,579.97000	1.57997	1,735,460	12.76	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		481.57000	0.48157	406,530	10.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		4,161.40000	4.16140	3,849,220	12.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,564.01000	1.56401	1,718,200	12.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,959.67000	5.95967	5,595,780	13.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		968.69000	0.96869	1,071,170	13.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		4,052.75000	4.05275	3,744,470	12.73	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,327.40000	3.32740	3,065,790	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,721.58000	2.72158	2,934,660	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,357.07000	3.35707	3,094,130	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,697.82000	2.69782	2,909,570	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,386.59000	3.38659	3,122,310	11.73	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,673.98000	2.67398	2,884,390	11.73	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>0.00</b>	<b>0</b>	<b>78,00</b>
R210	On	05/05/2022	Bond Future			218.21849	218.21849	217.85821	217.85821		0.00	0	1,00
R210	On	04/08/2022	Bond Future			221.16617	221.16617	220.80263	220.80263		0.00	0	20
R210	On	03/11/2022	Bond Future			221.47229	221.47229	221.10539	221.10539		0.00	0	
R210	On	02/02/2023	Bond Future			225.19008	225.19008	224.81883	224.81883		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			9.87863	84.65527	9.80988	85.01050	9.46	0.00	0	24,90
R213	On	04/08/2022	Bond Future			10.07303	85.74217	10.00104	86.10285	9.19	0.00	0	
R213	On	03/11/2022	Bond Future			10.24265	83.45961	10.16742	83.82597	9.19	0.00	0	
R213	On	02/02/2023	Bond Future			10.39079	84.87834	10.31203	85.25141	8.83	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>24,90</b>
R213	On	05/05/2022	Bond Future	10.63	Call		4,161.74000	4.16174	3,819,960	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		47.71000	0.04771	61,160	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,208.31000	4.20831	3,865,990	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		45.74000	0.04574	58,650	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,254.90000	4.25490	3,912,070	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		43.84000	0.04384	56,240	10.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,549.35000	1.54935	1,379,940	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,058.98000	2.05898	2,250,250	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,501.82000	1.50182	1,335,700	9.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R213	On	04/08/2022	Bond Future	9.88	Put		2,112.80000	2.11280	2,307,360	9.10	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,525.39000	1.52539	1,357,620	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,085.67000	2.08567	2,278,580	9.11	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,505.85000	5.50585	5,801,810	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,560.07000	1.56007	1,412,470	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,179.02000	3.17902	3,397,780	8.90	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,264.08000	2.26408	2,438,520	9.15	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,862.28000	2.86228	2,648,630	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,880.47000	1.88047	2,033,180	9.28	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		499.19000	0.49919	434,180	8.41	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,769.84000	5.76984	6,071,190	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		551.47000	0.55147	481,070	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,841.50000	1.84150	1,991,870	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,948.08000	2.94808	2,730,920	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,822.14000	1.82214	1,971,340	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,864.78000	1.86478	1,699,270	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,786.58000	2.78658	2,987,430	9.01	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,374.26000	2.37426	2,182,340	9.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,890.92000	2.89092	2,676,090	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,861.03000	1.86103	2,012,560	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,919.43000	2.91943	2,703,440	9.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		2,490.41000	2.49041	2,308,090	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,976.94000	2.97694	3,167,690	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,833.05000	2.83305	2,636,100	8.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,652.93000	2.65293	2,829,050	8.89	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		681.28000	0.68128	606,800	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,393.31000	6.39331	6,691,900	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,041.00000	2.04100	1,880,040	8.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,491.87000	3.49187	3,703,980	8.69	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		8,977.58000	8.97758	8,653,740	10.83	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		600.41000	0.60041	649,640	10.83	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		2,514.13000	2.51413	2,330,760	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,952.81000	2.95281	3,142,510	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,537.98000	2.53798	2,353,550	8.82	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,928.85000	2.92885	3,117,490	8.82	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		3,038.71000	3.03871	2,833,580	8.94	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		2,480.71000	2.48071	2,648,650	8.94	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>0.00</b>	<b>0</b>	<b>30,32</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022			10.63717	67.87886	10.54794	68.41014		13.62	0.00	0	15,30
R214	On	04/08/2022			10.79321	68.74854	10.70063	69.28732		13.18	0.00	0	1,33
R214	On	03/11/2022			10.92859	66.47137	10.83275	67.01842		13.38	0.00	0	
R214	On	02/02/2023			11.04779	67.60375	10.94857	68.16037		12.93	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>16,64</b>
R214	On	05/05/2022	11.73	Call			6,550.51000	6.55051	6,024,520	16.06	0.00	0	
R214	On	05/05/2022	11.73	Put			11.94000	0.01194	17,230	16.06	0.00	0	
R214	On	05/05/2022	11.74	Call			6,600.90000	6.60090	6,074,670	16.07	0.00	0	
R214	On	05/05/2022	11.74	Put			11.36000	0.01136	16,410	16.07	0.00	0	
R214	On	05/05/2022	11.75	Call			6,651.26000	6.65126	6,124,790	16.08	0.00	0	
R214	On	05/05/2022	11.75	Put			10.82000	0.01082	15,630	16.08	0.00	0	
R214	On	04/08/2022	10.99	Call			3,041.17000	3.04117	2,699,100	13.52	0.00	0	
R214	On	04/08/2022	10.99	Put			1,379.46000	1.37946	1,576,170	13.52	0.00	0	
R214	On	04/08/2022	10.97	Call			2,968.82000	2.96882	2,631,080	13.49	0.00	0	
R214	On	04/08/2022	10.97	Put			1,419.87000	1.41987	1,620,910	13.49	0.00	0	
R214	On	04/08/2022	10.98	Call			3,004.90000	3.00490	2,664,990	13.50	0.00	0	
R214	On	04/08/2022	10.98	Put			1,399.54000	1.39954	1,598,410	13.50	0.00	0	
R214	On	03/11/2022	11.35	Put			1,619.78000	1.61978	1,797,690	14.25	0.00	0	
R214	On	03/11/2022	11.36	Call			4,528.06000	4.52806	4,157,490	14.27	0.00	0	
R214	On	03/11/2022	11.36	Put			1,603.87000	1.60387	1,780,350	14.27	0.00	0	
R214	On	03/11/2022	11.34	Call			4,452.82000	4.45282	4,085,140	14.23	0.00	0	
R214	On	03/11/2022	11.34	Put			1,635.83000	1.63583	1,815,200	14.23	0.00	0	
R214	On	03/11/2022	11.35	Call			4,490.40000	4.49040	4,121,260	14.25	0.00	0	
R214	On	02/02/2023	11.08	Call			3,573.25000	3.57325	3,263,910	13.00	0.00	0	
R214	On	02/02/2023	11.08	Put			2,837.52000	2.83752	3,084,800	13.00	0.00	0	
R214	On	02/02/2023	11.09	Call			3,603.97000	3.60397	3,293,100	13.01	0.00	0	
R214	On	02/02/2023	11.09	Put			2,812.78000	2.81278	3,058,530	13.01	0.00	0	
R214	On	02/02/2023	11.07	Call			3,542.39000	3.54239	3,234,600	12.99	0.00	0	
R214	On	02/02/2023	11.07	Put			2,862.18000	2.86218	3,111,010	12.99	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>16,64</b>
<b>Total for Bond</b>											<b>1,260,303,491.50</b>	<b>14,043</b>	<b>1,274,56</b>
ES23	On	25/01/2023			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			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	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/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	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>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 05/05/2022 GOVI			830.95900	830.95900	834.70400	834.70400				0.00	0	98
GOVI On 04/08/2022 GOVI			841.85800	841.85800	845.65800	845.65800				0.00	0	
GOVI On 03/11/2022 GOVI			854.10000	854.10000	857.96200	857.96200				0.00	0	
GOVI On 02/02/2023 GOVI			868.22300	868.22300	872.15500	872.15500				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			464,740.00000	46.47400	427,290,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	05/05/2022	GOVI	788.24	Call			464,640.00000	46.46400	427,190,000		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			464,540.00000	46.45400	427,090,000		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			263,780.00000	26.37800	225,780,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			263,980.00000	26.39800	225,980,000		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			263,880.00000	26.38800	225,880,000		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			375,320.00000	37.53200	336,700,000		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			375,520.00000	37.55200	336,900,000		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			375,420.00000	37.54200	336,800,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			213,250.00000	21.32500	173,930,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			213,150.00000	21.31500	173,830,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			213,350.00000	21.33500	174,030,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>9€</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>9€</b>
AL37	On	05/05/2022	Index Future			820.21100	820.21100	819.54500	819.54500			0.00	0	
AL37	On	04/08/2022	Index Future			830.96900	830.96900	830.30000	830.30000			0.00	0	
AL37	On	03/11/2022	Index Future			843.05300	843.05300	842.38000	842.38000			0.00	0	
AL37	On	02/02/2023	Index Future			856.99300	856.99300	856.31600	856.31600			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			943.47500	943.47500	947.23200	947.23200			0.00	0	
AL7T	On	04/08/2022	Index Future			955.85000	955.85000	959.66300	959.66300			0.00	0	
AL7T	On	03/11/2022	Index Future			969.75000	969.75000	973.62500	973.62500			0.00	0	
AL7T	On	02/02/2023	Index Future			985.78500	985.78500	989.73200	989.73200			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			842.47900	842.47900	846.25000	846.25000			0.00	0	1€
ALBI	On	04/08/2022	Index Future			853.52900	853.52900	857.35600	857.35600			0.00	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
ALBI	On	03/11/2022			865.94100	865.94100	869.82900	869.82900			0.00	0	
ALBI	On	02/02/2023			880.26000	880.26000	884.21900	884.21900			0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>22</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>22</b>
IGOV	On	05/05/2022			315.30400	315.30400	313.70500	313.70500			0.00	0	45
IGOV	On	04/08/2022			319.51800	319.51800	317.90000	317.90000			0.00	0	
IGOV	On	03/11/2022			324.24100	324.24100	322.60100	322.60100			0.00	0	
IGOV	On	02/02/2023			329.67800	329.67800	328.01300	328.01300			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>72</b>
JIBAR F	On	20/04/2022			4.42500	95.57500	4.42500	95.57500			0.00	0	
JIBAR F	On	18/05/2022			4.52000	95.48000	4.52000	95.48000			0.00	0	
JIBAR F	On	15/06/2022			4.92500	95.07500	4.90500	95.09500			0.00	0	
JIBAR F	On	20/07/2022			5.02000	94.98000	5.01000	94.99000			0.00	0	
JIBAR F	On	17/08/2022			5.41000	94.59000	5.39000	94.61000			0.00	0	
JIBAR F	On	21/09/2022			5.50500	94.49500	5.47500	94.52500			0.00	0	
JIBAR F	On	21/12/2022			6.29000	93.71000	6.24000	93.76000			0.00	0	
JIBAR F	On	15/03/2023			6.62500	93.37500	6.55500	93.44500			0.00	0	
JIBAR F	On	21/06/2023			6.80000	93.20000	6.73000	93.27000			0.00	0	
JIBAR F	On	20/09/2023			6.98500	93.01500	6.90000	93.10000			0.00	0	
JIBAR F	On	20/12/2023			7.04500	92.95500	6.94500	93.05500			0.00	0	
JIBAR F	On	20/03/2024			7.29000	92.71000	7.16500	92.83500			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>1,260,303,491.50</b>	<b>14,043</b>	<b>1,276,45</b>	
ABCPI3	On	07/12/2023			2.32800	323.10581	2.36800	322.86229			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				100.46179		100.44566			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				100.52273		100.50705			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.72927	9.65000	102.70268				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			11.04000	92.96001	10.97000	93.30596				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond				100.73917		100.72124				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond				100.44750		100.43009				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				100.95362		100.93836				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				101.38761		101.37331				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond				101.20819		101.19281				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				100.80926		100.79558				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				102.37280		102.35848				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				100.79422		100.77675				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				101.37291		101.35923				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				103.26282		103.25963				0.00	0	
<b>Total ABFN26 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 ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond				101.11544		101.10078				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond				101.29723		101.28236				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond				102.17584		102.16447				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond				101.14877		101.13383				0.00	0	2,500,000,00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
ABFN3: On 15/11/2024 Spot Bond				101.91841		101.90447				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				101.31125		101.29638				0.00	0	1,000,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABFN3: On 07/02/2026 Spot Bond				100.86675		100.85075				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				102.26912		102.25738				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				101.11396		101.10170				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 16/09/2022 Spot Bond				100.57795		100.56393				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond				100.61162		100.59640				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				100.71745		100.70236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.04677		100.02909				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond				99.98578		99.97150				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				99.98535		99.97068				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				99.98508		99.97014				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				100.30055		100.28449				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				100.78196		100.76828				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond				100.67456		100.65998				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond				100.40905		100.39412				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				100.17938		100.16368				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				100.26954		100.25338				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond				100.05741		100.04007				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/02/2025 Spot Bond				100.83290		100.81790				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				100.86129		100.84580				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond				100.88500		100.86910				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				102.67764		102.65810				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond				100.58077		100.56105				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				100.84178		100.82281				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond				100.26206		100.24277				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond				100.27766		100.25726				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond				101.38307		101.36709				0.00	0	700,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			6.88000	148.58754	6.90000	148.49764				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	34.59655	100.00000	34.51808				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			2.63000	158.04914	2.65000	157.94208				0.00	0	
<b>Total ABN61 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 ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.60000	208.46750	3.63000	208.09290				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.37500	237.29837	4.44000	235.83113				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			7.09500	101.46403	7.06000	101.47445				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.05500	112.62960	8.07500	112.52384				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			5.53500	104.34697	5.50000	104.33441				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			5.62500	106.43819	5.59000	106.44207				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.74500	112.52452	7.76500	112.43631				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.46500	113.97132	8.48500	113.85257				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			6.06500	105.64396	6.03000	105.67657				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			7.83500	104.31754	7.85500	104.22075				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.01504	100.00000	11.98859				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			1.66800	326.44874	1.70800	326.20783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.93000	102.77165	10.95000	102.70250				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond				100.40471		100.38538				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond				100.39282		100.37404				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond				100.23816		100.21935				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond				100.39193		100.37320				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond				100.39193		100.37320				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond				100.40208		100.38289				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond				100.40208		100.38289				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond				164.48431		164.26144				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond				166.97070		166.72320				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond				100.37289		100.35502				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond				101.33656		101.32134				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				100.87744		100.86188				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond				101.10713		101.09160				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond				102.01043		101.99401				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond				101.23244		101.21681				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				103.27593		103.26230				0.00	0	800,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
AGT01 On 10/10/2023 Spot Bond				103.73306		103.71611				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				105.50777		105.49054				0.00	0	3,024,930,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,024,930,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>3,024,930,00</b>
AGT03 On 05/06/2025 Spot Bond				103.56700		103.54801				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				105.28840		105.27047				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				99.90813		101.23543				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				99.90474		101.28125				0.00	0	
<b>Total AH2A21 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 AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			8.35500	99.59094	8.37500	99.49879				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				99.89986		101.35019				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				99.88362		101.57996				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond				99.86336		101.86710				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				99.91950		101.07450				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				100.80895		100.79245				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			6.78500	105.30445	6.75000	105.33118				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				100.76032		100.74479				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				100.85062		100.83330				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				100.90615		100.88774				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				101.54474		101.51914				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				100.86246		100.84732				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.23897		101.22314				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				100.85053		100.83321				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				100.90605		100.88763				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond				101.29401		101.26790				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				100.94181		100.92585				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				101.03002		101.01422				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				100.87829		100.86042				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				100.85747		100.84001				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				100.93380		100.91483				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				100.90743		100.88899				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				101.40463		101.37633				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond				101.33550		101.30857				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			7.78500	109.12889	7.75000	109.14168				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			8.27700	105.29443	8.24200	105.33883				0.00	0	100,000,00
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
AIR05 On 29/05/2030 Spot Bond			11.90000	93.97577	11.83000	94.28144				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.63000	190.61651	5.66000	190.27759				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond				100.78787		100.76990				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond				100.33268		100.31475				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				101.28217		101.26460				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				100.54925		100.53188				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond				100.45418		100.43252				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				100.92264		100.90286				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				101.30755		101.28686				0.00	0	
<b>Total APF16 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 APF16</b>									<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			4.72500	252.40435	4.79000	250.90939			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	219.47373	5.29000	218.13247			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			4.47000	198.85062	4.50000	198.49079			0.00	0	
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>									<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond				100.43309		100.41249			0.00	0	
<b>Total ASN181 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>									<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond				100.25158		100.23321			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			4.76000	116.55026	4.82000	115.65897			0.00	0	
<b>Total ASN195 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>									<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond				100.34250		100.32603			0.00	0	
<b>Total ASN196 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>									<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond				100.34740		100.33070			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				100.38008		100.36182			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				104.84738		104.83007			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				100.69882		100.68132			0.00	0	
<b>Total ASN214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>									<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond				100.43191		100.41136			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond				100.34221		100.32559				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				100.94187		100.92474				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				100.86886		100.85124				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond				100.84784		100.83058				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond				100.52162		100.50349				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond				100.32850		100.31079				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				100.36931		100.35161				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				100.62251		100.60060				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			4.27000	109.83412	4.31500	109.49926				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			4.92000	102.10844	4.93500	101.94380				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				100.35067		100.33382				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond				100.39786		100.37885				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				101.06948		101.05197				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				99.75448		99.73658				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			4.87000	114.96413	4.93000	114.08684				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond				100.37522		100.35725				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				100.34244		100.32596				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond				100.35929		100.34157				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				100.36033		100.34304				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				100.36033		100.34304				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				100.73411		100.71674				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				100.42880		100.40839				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond				100.35373		100.33674				0.00	0	
<b>Total ASN373 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 ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond				100.36624		100.34868				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				101.35078		101.33352				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond				100.47664		100.45940				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond				100.47664		100.45940				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				100.72965		100.71067				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond				100.35671		100.33958				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				100.78269		100.76677				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond				100.43716		100.42014				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				100.35433		100.33731				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond				100.41386		100.39413				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2022 Spot Bond				100.58637		100.56963				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2020 Spot Bond				101.22847						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42( On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond				103.39510		103.37885				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond				100.33233		100.31624				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond				100.34232		100.32576				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond				100.44314		100.42204				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				100.87363		100.85463				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				103.72593		103.71580				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				99.90986		99.89456				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				99.90905		99.89362				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	101.84283	9.39500	101.81701				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			10.90500	101.27765	10.90500	101.24843				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				101.04659		101.03134				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond				101.21871		101.20105				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond				101.15026		101.13409				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond				100.56881		100.54850				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				111.29200		110.45400				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	101.24605	10.63000	101.21756				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond				101.09293		101.07672				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond				100.43680		100.42148				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond				100.43680		100.42148				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond				100.68355		100.66710				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.75000	99.99873	9.77000	99.89994				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.93000	99.69513	8.95000	99.59719				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.48000	98.41004	9.50000	98.31256				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.48000	98.41004	9.50000	98.31256				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.78399	9.10000	101.75929				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.16227	11.05000	102.13192				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.15264	11.00000	102.12243				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.05628	10.50000	102.02744				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.05628	10.50000	102.02744				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond				100.16792		100.14864				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				101.17632		101.15921				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				101.05740		101.03725				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	102.07556	10.60000	102.04644				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	102.05050	10.47000	102.02173				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.55000	102.06593	10.55000	102.03694				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				103.08487		103.07096				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				101.32958		101.31140				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				100.67080		100.65315				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond				100.17360		100.15501				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				100.34248		100.32600				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				100.47261		100.45550				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				101.08812		101.06873				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 18/03/2024 Spot Bond				101.06904		101.02812				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	101.80897	9.22000	101.78362				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond				100.03067		100.01542				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				99.90095		99.88417				0.00	0	
<b>Total ASN597 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 ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond				99.86645		99.85131				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				99.80015		101.23899				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				100.89411		100.87307				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond				99.73463		99.71178				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				101.42195		101.40138				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/03/2023 Spot Bond				100.32688		100.30499				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				101.25467		101.23429				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 21/12/2026 Spot Bond				100.38049		100.36223				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				101.05766		101.03580				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				101.30580		101.28381				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 21/12/2026 Spot Bond				100.36085		100.34349				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				100.93563		100.91362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond				100.15891		100.14063				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond				100.40797		100.38851				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond				100.44692		100.42566				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				100.70699		100.68697				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				101.39392		101.37269				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond				100.56366		100.54412				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond				100.02459		100.06391				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond				100.26596		100.24508				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				100.75981		100.74192				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				100.92633		100.90759				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond				100.16281		100.14409				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond				100.27192		100.25343				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond				100.42851		100.40810				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond				100.44632		100.42510				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond				102.85447		102.83674				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				100.64226		100.61186				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond				100.25963		100.23929				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				101.16437		101.14747				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				101.34952		101.32998				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				101.52792		101.51255				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				101.33847		101.31866				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond				100.38692		100.36841				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond				100.38989		100.37125				0.00	0	
<b>Total ASN702 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 ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond				100.34840		100.33166				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				101.09679		101.07884				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				101.32018		101.29670				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond				100.99556		100.97545				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond				100.26945		100.24831				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond				100.65641		100.63291				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond				100.19440		100.18012				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond				100.21479		100.19905				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond				100.52707		100.50876				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond				99.89528		99.87784				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond				100.65678		100.63812				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond				101.30431		101.28540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.85278		100.83266				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				100.26861		100.24753				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 20/06/2026 Spot Bond				100.37205		100.35422				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond				100.37800		100.35990				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond				101.21180		101.18541				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond				101.23523		101.21730				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 31/05/2022 Spot Bond				100.66803		100.65179				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>	
ASN758 On 21/12/2026 Spot Bond				100.47609		100.45333				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond				100.44976		100.42821				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 11/04/2022 Spot Bond					0.00000	0.00000				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>	
ASN779 On 11/04/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 11/04/2022 Spot Bond					0.00000	0.00000				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				101.28022		101.26599				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			9.18384	108.15699	9.20384	108.05313				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				101.18336		101.16928				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				101.11293		101.09884				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				101.12151		101.10655				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				101.13178		101.11669				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				101.13178		101.11669				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				100.65653		100.63303				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			10.20000	101.18970	10.20000	101.15451				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 06/06/2022 Spot Bond				100.58602		100.57173				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				100.47836		100.46507				0.00	0	
<b>Total ASN802 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 ASN802</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond				100.66466		100.64452				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				100.53062		100.51295				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond				100.51390		100.49620				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 15/03/2023 Spot Bond				100.54453		100.52471				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond				100.43727		100.42117				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond				100.17645		100.16175				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond				100.14057		100.12015				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond				100.18155		100.16642				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond				100.12463		100.10673				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond				100.07866	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN82: On 08/04/2025 Spot Bond				100.08419	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN82: On 31/01/2037 Spot Bond				100.18853	100.00000	100.00000				0.00	0	10,000,000.00

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 ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN823 On 08/04/2025 Spot Bond				100.08351	100.00000	100.00000				0.00	0	5,000,000.00
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
ASN824 On 08/04/2025 Spot Bond				100.10100	100.00000	100.00000				0.00	0	5,000,000.00
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
ASN825 On 08/04/2025 Spot Bond				100.10073	100.00000	100.00000				0.00	0	4,000,000.00
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
BAW22 On 07/12/2022 Spot Bond				101.28533		101.27067				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond				100.66781		100.65119				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond				100.80633		100.78957				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond				100.21564		100.19985				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			6.64000	99.31123	6.66000	99.26539				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				101.03323		101.01866				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond				102.12062		102.10631				0.00	0	300,000.00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
BAYA64 On 30/09/2022 Spot Bond				100.31241		100.28797				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BAYA67 On 31/03/2023 Spot Bond			8.98500	102.39202	8.95000	102.39953			0.00	0	
<b>Total BAYA67 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>									<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.54000	102.41266	11.56000	102.31823		1,154,000,000,000.00		100,000,000	50,000,000
<b>Total BAYA72 SPOT</b>								<b>1,154,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For BAYA72</b>								<b>1,154,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
BAYA74 On 01/07/2024 Spot Bond				99.28970		99.26563			0.00	0	
<b>Total BAYA74 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>									<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond				100.15799		100.13632			0.00	0	
<b>Total BAYA75 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>									<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond				100.15865		100.13698			0.00	0	
<b>Total BAYA76 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>									<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond				100.10061		100.07869			0.00	0	
<b>Total BAYA77 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>									<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond				100.45796		100.43321			0.00	0	
<b>Total BAYA78 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>									<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond				101.00729		100.98405			0.00	0	
<b>Total BAYA79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>									<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond				99.97968		99.95515			0.00	0	
<b>Total BAYA80 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>									<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond				100.33003		100.30424			0.00	0	
<b>Total BAYA81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>									<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond				100.32058		100.29547			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>	
BAYA83 On 30/09/2023 Spot Bond				100.46436		100.43883			0.00	0	
<b>Total BAYA83 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 BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond				100.31155		100.28711				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond				100.32908		100.30329				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond				100.37637		100.35210				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				100.50539		100.47987				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond				100.81567		100.79132				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				99.86504		99.84154				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond				100.49724		100.47238				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond				100.30382		100.28005				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond				100.31214		100.28769				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond				100.30343		100.27965				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				100.37263		100.34348				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				100.69392		100.66536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond				100.38165		100.35182				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond				100.37341		100.34426				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond				100.61623		100.58846				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond				100.39102		100.36052				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond				100.37298		100.34382				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			8.48500	98.19892	8.50500	98.08480				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				101.23099		101.21143				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				100.99558		100.97946				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				100.62105		100.60306				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				100.96644		100.94917				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX35 On 16/06/2026 Spot Bond				100.55964		100.53880				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				99.02332		98.99026				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				78.84649		78.81115				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				95.26180		95.23207				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond				81.13651		81.10802				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			7.77500	102.77439	7.74000	102.76692				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				100.85857		100.83679				0.00	0	20,000,00
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
BGL16 On 25/05/2022 Spot Bond				101.02432		101.00192				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond				105.18358		105.16734				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				100.98324		100.96646				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				103.95473		103.93876				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				102.34683		102.32940				0.00	0	
<b>Total BGT01 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 BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond				100.53296		100.51959				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond				101.24663		101.23172				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			6.52500	108.50949	6.49000	108.54403				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond				100.47736		100.46268				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				100.74949		100.73423				0.00	0	200,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BID14 On 28/10/2022 Spot Bond				101.38819		101.37463				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				101.22592		101.21059				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond				101.34629		101.32683				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond				100.01817		99.99974				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond				98.69900		98.73400				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				93.81700		93.73200				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				65.48200		65.67800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP06 On 06/07/2026 Spot Bond				51.05500		50.81700				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>	
BNPP09 On 10/05/2022 Spot Bond				100.88618		100.87188				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>	
BNPP16 On 23/05/2022 Spot Bond				100.66452		100.65096				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>	
BNPP17 On 03/06/2022 Spot Bond				100.57479		100.56077				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>	
BNPP18 On 05/07/2022 Spot Bond				100.11781		100.10308				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BPPF19 On 09/10/2023 Spot Bond				100.19913		100.18447				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>	
BPPF13 On 19/11/2022 Spot Bond				100.93315		101.12248				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>	
BPPF19 On 19/11/2024 Spot Bond				100.53419		100.51818				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>	
BPPF20 On 26/02/2023 Spot Bond				101.04143		101.02750				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>	
BPPF21 On 16/07/2023 Spot Bond				100.34545		100.32977				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2022 Spot Bond				101.28784		101.27257				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 12/10/2023 Spot Bond				100.22748		100.21256				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>	
BPPF29: On 03/11/2022 Spot Bond				101.03702		101.02130				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>	
BPPF30: On 03/11/2023 Spot Bond				101.07470		101.05843				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF31: On 24/08/2022 Spot Bond				100.72195		100.70791				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF32: On 24/08/2024 Spot Bond				100.94603		100.93114				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>	
BPPF33: On 03/11/2022 Spot Bond				100.95221		100.93773				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>	
BWZJ24: On 29/03/2024 Spot Bond				100.25985		100.24217				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>	
BWZJ25: On 11/02/2025 Spot Bond				101.01951		101.00226				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				100.45718		100.44015				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				101.03507		101.01994				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			7.98000	108.93874	8.00000	108.89200				0.00	0	
<b>Total CCT01 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 CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.23000	110.45624	8.25000	110.39109				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			8.83000	106.74984	8.85000	106.67234				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			10.25000	102.16102	10.27000	102.08772				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond				101.62082		101.59654				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				100.96715		100.94445				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond				101.03255		101.00834				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				99.72661		101.72739				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				99.71039		101.83375				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.97200	4.77000	102.97200				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond				101.51600		101.51600				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond				100.11132		100.09101				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>	
CLN345 On 20/03/2024 Spot Bond			7.58500	105.92077	7.55000	105.96351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN362 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>	
CLN364 On 20/03/2024 Spot Bond			8.70700	109.17400	8.70700	109.17400				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 06/08/2023 Spot Bond				101.44302		101.42018				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>	
CLN366 On 26/07/2022 Spot Bond				101.32813		101.30953				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>	
CLN370 On 20/03/2024 Spot Bond				104.23522		104.21914				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>	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.94050	10.98000	99.91147				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>	
CLN379 On 20/09/2024 Spot Bond				106.13900		106.13900				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	108.29200	6.50000	108.29200				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond				104.28800		104.28800				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond				100.36929		100.35159				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>	
CLN394 On 14/11/2022 Spot Bond				100.99806		100.98024				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39: On 14/11/2022 Spot Bond				100.99016		100.97247				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>	
CLN45: On 31/01/2025 Spot Bond			5.33000	147.04799	5.35000	146.93879				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>	
CLN45: On 31/01/2025 Spot Bond			5.77000	145.34361	5.79000	145.23413				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN47: On 19/11/2022 Spot Bond				101.00241		100.98217				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			6.78500	102.55424	6.75000	102.54586				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 20/06/2022 Spot Bond				100.42833		100.40795				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				100.78808		100.76948				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			7.18500	107.31620	7.15000	107.37444				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				102.27804		102.26162				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2022 Spot Bond				100.03488		100.01747				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond				100.03665		100.01829				0.00	0	
<b>Total CLN502 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 CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond				99.56975		99.55068				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond				101.56750		101.55092				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond				100.53442		100.51412				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>	
CLN507 On 11/10/2022 Spot Bond				100.21750		100.20045				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>	
CLN510 On 14/11/2022 Spot Bond				98.25515		98.23439				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.71996	9.96000	100.69359				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.52708	10.01000	104.49903				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond				100.85809		100.83926				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.69324	9.60000	102.66679				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 12/03/2023 Spot Bond				100.50273		100.48524				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond				100.72033		100.70335				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.81382	9.20000	100.78934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond				101.78293		101.76612				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond				101.50244		101.48545				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond				101.86073		101.84375				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond				100.97837		100.96006				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond				100.50273		100.48524				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond				100.39916		100.38010				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond				99.89519		99.87746				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			9.71000	104.15463	9.73000	104.07184				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond				99.15974		99.14089				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond				101.23986		101.22266				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond				99.88154		99.86153				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond				151.49800		150.89000				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond				100.74620		100.72856				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond				101.52269		101.50584				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.18000	104.35178	9.20000	104.25402				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			9.23000	102.53473	9.25000	102.45809				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			9.32000	106.75858	9.34000	106.67102				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond				312.21181		312.70083				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond				101.00547		100.98721				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond				100.96068		100.94357				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond				100.82464		100.80691				0.00	0	
<b>Total CLN558 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 CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond				99.86949		99.84747				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				113.94700		113.62800				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				101.05276		101.03496				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	104.16085	10.19000	104.13226				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			9.18000	107.18446	9.20000	107.09688				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				101.42504		101.40809				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				100.94379		100.92796				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				101.73187		101.71229				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				100.67738		100.65956				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond				100.99457		100.97774				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.41000	105.87409	9.43000	105.78691				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond				101.00811		100.99017				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond				100.99956		100.98264				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond				100.48835		100.47070				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond				100.43475		100.41406				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond				99.89902		99.88197				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond				100.16255		100.14387				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>	
CLN579 On 10/05/2024 Spot Bond				101.03709		101.01985				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond				100.70433		100.68765				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond				100.55363		100.53301				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond				99.92060		99.90711				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond				100.78116		100.76684				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				103.21377		103.19792				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond				100.57926		100.56146				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond				100.46138		100.44524				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond				100.43461		100.41704				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond				102.01450		101.99689				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond				102.03437		102.01717				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			3.75000	120.82001	3.77000	120.73487				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond				101.02311		101.00598				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>	
CLN594 On 27/06/2022 Spot Bond				100.26812		100.25110				0.00	0	
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond				100.81160		100.79414				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	103.52450	9.16000	103.49889				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond				100.15404		100.13630				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond				100.53126		100.51488				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>	

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 CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond				100.43461		100.41704				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond				100.43461		100.41704				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 04/06/2023 Spot Bond				100.61600		100.61600				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond			8.74500	101.59678	8.74500	101.57276				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond				101.00060		100.98464				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 12/08/2022 Spot Bond				100.91337		100.89709				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>	
CLN60 On 14/04/2026 Spot Bond				101.30422		101.28652				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>	
CLN60 On 17/01/2024 Spot Bond				99.89604		99.87845				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>	
CLN60 On 22/08/2024 Spot Bond				100.82679		100.80961				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>	
CLN60 On 30/04/2023 Spot Bond			9.32000	104.21568	9.32000	104.18961				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>	
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond				101.26176		101.24589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond				101.97644		101.96028				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond				100.61075		100.59331				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond				100.79964		100.78301				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond				101.03341		101.01671				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 30/09/2022 Spot Bond				100.24300		100.22736				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				98.50200		98.50200				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				101.59748		101.58045				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				100.68615		100.66717				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				100.77487		100.75847				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond				101.17192		101.15558				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond				101.27392		101.25817				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62: On 28/04/2022 Spot Bond				101.14474		101.12955				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 20/12/2024 Spot Bond				95.73800		95.73800				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 25/01/2023 Spot Bond				101.26118		101.24370				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			6.74500	103.61638	6.71000	103.62426				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				100.97213		100.95249				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				91.40189		91.32747				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			11.92500	84.77182	11.84500	85.19199				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				100.82938		100.81340				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond			9.88000	100.30447	9.90000	100.22212				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				100.96797		100.94841				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2022 Spot Bond				100.83524		100.81901				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/10/2034 Spot Bond				100.04181		100.02091				0.00	0	
<b>Total CLN633 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 CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/05/2022 Spot Bond				101.11682		101.10299				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond				103.64425		103.62773				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond				100.80882		100.79232				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond				100.96381		100.94433				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/02/2023 Spot Bond				101.30040		101.28182				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond				101.04704		101.02592				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond				99.90772		99.89207				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond				100.81298		100.79641				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond				100.42683		100.40955				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond				101.46940		101.45202				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond				100.42753		100.41023				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond				101.10749		101.08826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond				100.72147		100.70437				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond				100.96381		100.94433				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond				100.78318		100.76727				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>	
CLN651 On 19/08/2025 Spot Bond				100.96381		100.94433				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond				101.10200		101.10200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond				100.44368		100.42258				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond				99.99970		99.97717				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond				100.93565		100.91850				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond				99.88700		99.87000				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond				98.97600		98.97600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond				120.04900		119.37700				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond				144.63600		143.91000				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond				100.93767		100.91921				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond				100.18203		100.16118				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond				101.14686		101.12376				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>	
CLN668 On 02/05/2023 Spot Bond				104.84331		104.82400				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>	
CLN669 On 18/09/2024 Spot Bond				101.78931		101.77075				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>	
CLN670 On 27/02/2023 Spot Bond				100.76937		100.75127				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>	
CLN671 On 19/08/2025 Spot Bond				101.06091		101.03951				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>	
CLN673 On 31/01/2025 Spot Bond			4.35848	122.63008	4.35848	122.60730				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.35848	122.63087	4.35848	122.60809				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				101.08171		101.05990				0.00	0	
<b>Total CLN676 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 CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 19/08/2025 Spot Bond				101.13716		101.11425				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 21/12/2026 Spot Bond				100.36859		100.35088				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 28/02/2023 Spot Bond				100.97212		100.95634				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 19/08/2025 Spot Bond				104.03045		104.01347				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 07/12/2023 Spot Bond				100.56553		100.54932				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>	
CLN68: On 21/06/2023 Spot Bond				100.35323		100.33623				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond				100.36277		100.34533				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 12/02/2025 Spot Bond				101.20945		101.19233				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/12/2026 Spot Bond				100.42805		100.40762				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2025 Spot Bond				100.42784		100.40741				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69: On 21/12/2026 Spot Bond				100.37752		100.35939				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69: On 01/07/2022 Spot Bond				100.28020		100.26395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond				100.37767		100.35955				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond				101.21622		101.19344				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	85.41050	11.19500	85.38523				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	83.88025	11.45500	83.85487				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>	
CLN698 On 21/12/2026 Spot Bond				104.55477		104.53657				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond				100.65830		100.64265				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>	
CLN700 On 11/11/2022 Spot Bond				100.90323		100.88791				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>	
CLN701 On 31/03/2024 Spot Bond			10.86000	84.63108	10.86000	84.60663				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>	
CLN702 On 12/02/2025 Spot Bond				101.37007		101.35303				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	85.97982	11.10000	85.95459				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				101.16488		101.14142				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond				100.53586		100.51890				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond				100.36904		100.35131				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	82.39072	11.19500	82.36593				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	82.63547	11.15500	82.61069				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond				100.44695		100.43123				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond				100.84205		100.82700				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond				100.37142		100.35357				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond				100.37142		100.35357				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond				100.37142		100.35357				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	81.42268	11.35500	81.39784				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond				100.48662		100.47116				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	80.41304	11.52500	80.38815				0.00	0	
<b>Total CLN720 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 CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 31/01/2024 Spot Bond			11.47000	80.73758	11.47000	80.71271				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 01/06/2026 Spot Bond				100.62603		100.61075				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 31/01/2024 Spot Bond			11.35000	81.45267	11.35000	81.42783				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond				100.34228		100.32577				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond				100.34228		100.32577				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond				100.34228		100.32577				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond				100.34823		100.33144				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond				100.34823		100.33144				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond				100.34823		100.33144				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/01/2024 Spot Bond			10.94000	83.97011	10.94000	83.94541				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	85.01664	10.77500	84.99199				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	85.66051	10.67500	85.63590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond				100.49558		100.47985				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	94.73041	9.25000	94.70674				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond				100.40810		100.38863				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond				100.42589		100.40561				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond				113.17400		112.65900				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	93.38267	9.51000	93.35871				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond				100.94993		100.93072				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond				100.27957		100.25764				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond				100.64320		100.62710				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				98.71600		98.71600				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond				101.63285		101.61423				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond				100.89146		100.87046				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond				100.37762		100.35950				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond				101.38266		101.36265				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond				100.53138		100.51456				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond				100.19251		100.17603				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2022 Spot Bond			7.40000	101.45792	7.40000	101.43780				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 31/01/2030 Spot Bond				99.54797		99.53192				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>	
CLN756 On 20/06/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	

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 CLN756</b>									<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond				100.00000		100.00000			0.00	0	
<b>Total CLN757 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>									<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond				100.00000		100.00000			0.00	0	
<b>Total CLN758 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>									<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond				100.60456		100.57591			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				100.58715		100.55930			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				102.13070		102.10163			0.00	0	
<b>Total CLN761 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>									<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond				100.00000		100.00000			0.00	0	
<b>Total CLN762 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>									<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond				101.04678		101.03132			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				101.17379		101.15767			0.00	0	
<b>Total CLN764 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>									<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	93.07519	9.57000	93.05116			0.00	0	
<b>Total CLN765 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>									<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	101.45792	7.40000	101.43780			0.00	0	
<b>Total CLN766 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>									<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond				100.00000		100.00000			0.00	0	
<b>Total CLN767 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>									<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond				100.38244		100.36315			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond				101.95634		101.93871				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond				99.83227		99.86693				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	81.46525	10.39000	81.44283				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	87.31965	10.88000	87.29452				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond				100.81543		100.79620				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond				101.43486		101.41412				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.64500	117.01934	6.69000	116.71003				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond				100.79314		100.77439				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond				103.64290		103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond				100.96016		100.93758				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				101.19595		101.17857				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78( On 31/01/2027 Spot Bond				101.20578		101.18826				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 19/08/2025 Spot Bond			10.65000	101.53076	10.65000	101.50166				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 31/01/2027 Spot Bond				101.39244		101.37229				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 31/01/2027 Spot Bond				101.25491		101.23670				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 31/01/2027 Spot Bond				101.27652		101.25801				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 30/09/2026 Spot Bond				100.25980		100.23940				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 21/12/2027 Spot Bond				100.32988		100.31394				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 30/09/2026 Spot Bond				100.25980		100.23940				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 31/01/2027 Spot Bond				102.33688		102.31740				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN78( On 31/01/2027 Spot Bond				102.20056		102.18108				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN79( On 31/01/2025 Spot Bond				101.35600		101.33586				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				100.59800		100.59800				0.00	0	
<b>Total CLN791 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 CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond				101.24886		101.22874				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond				99.75985		99.74787				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond				101.21181		101.19170				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond				101.11401		101.09392				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond				100.25986		100.23946				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>	
CLN796 On 31/01/2025 Spot Bond				100.84879		100.82875				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>	
CLN797 On 31/01/2024 Spot Bond				100.84892		100.82888				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>	
CLN798 On 31/01/2026 Spot Bond				100.83458		100.81441				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond				100.81474		100.79458				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>	
CLN800 On 28/02/2026 Spot Bond				100.79959		100.77934				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>	
CLN801 On 31/01/2025 Spot Bond				88.44933		88.42432				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond				100.00000		100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond				100.62515		100.60765				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond				100.65211		100.63243				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond				100.66913		100.64885				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond				100.65921		100.63885				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond				100.48043		100.46209				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond				100.43900		100.42235				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			8.48500	98.19892	8.50500	98.08480				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>	
CLN81 On 26/08/2025 Spot Bond				100.44266		100.42588				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond				100.37988		100.36052				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 01/10/2022 Spot Bond				100.28247		100.25852				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond				100.19881		100.17623				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN814 On 04/10/2022 Spot Bond				100.19881		100.17623				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond				100.15200		100.13210				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.12500	108.67907	8.09000	108.69427				0.00	0	25,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
COJ08 On 22/06/2026 Spot Bond			10.45000	106.83258	10.47000	106.73471				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.18500	105.37857	9.15000	105.42070				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.62000	101.61640	7.58500	101.62831				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.24000	91.80196	12.26000	91.69376				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			10.83000	97.29268	10.85000	97.17980				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.98500	106.34456	9.95000	106.43215				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				100.79113		100.77221				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				101.39547		101.37531				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				100.79639		100.78014				0.00	0	
<b>Total DSY01 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 DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond				102.30289		102.28813				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			9.58000	106.09875	9.60000	106.02552				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond				101.20409		101.18820				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond				101.19129		101.17452				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			7.04500	103.69455	7.01000	103.70469				0.00	0	526,000,00
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>526,000,00</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>526,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	55.30312	100.00000	55.17937				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	55.30312	100.00000	55.17937				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			7.56500	105.03361	7.53000	105.07308				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	101.42155	9.69000	101.39504				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			9.78000	100.42035	9.80000	100.31919				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			12.00500	92.74693	11.93500	93.02012				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	101.48068	10.10000	101.45306				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48068	10.10000	101.45306				0.00	0	
<b>Total DV29/R213 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 DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF22f On 29/08/2022 Spot Bond				100.78211		100.76664			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>	
DVF22f On 24/10/2022 Spot Bond				101.22736		101.21180			0.00	0	
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond				98.40230		99.79446			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				98.96306		98.94479			0.00	0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond				96.60515		96.58108			0.00	0	100,000,00
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DVF26</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DVF27 On 02/04/2029 Spot Bond				98.76451		98.74199			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				100.50762		100.48930			0.00	0	
<b>Total DVFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB24</b>									<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond				99.23192		99.21379			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				101.04051		101.02489			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				101.04862		101.03331			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				97.86937		97.84853			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				101.10553		101.08942			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond				101.36127		101.34364				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				101.85133		101.83355				0.00	0	3,000,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
DVFC2 On 15/12/2026 Spot Bond				100.53530		100.51602				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond				100.55482		100.53485				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.09500	105.83726	7.06000	105.88116				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	114.22606	5.05000	113.58869				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			4.76000	103.32910	4.82000	102.57613				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	140.26362	2.25000	140.24561				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			3.88000	153.08546	3.91000	152.80869				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			3.75200	140.25038	3.78200	139.93739				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			3.79500	135.48968	3.82500	135.16730				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			4.67500	118.09580	4.74000	117.46143				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.73000	105.45188	4.79000	104.72266				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	140.26362	2.25000	140.24561				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond				161.47345		160.79968				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond				158.87744		158.21451				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond				123.17524		122.65929				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				122.23450		121.72234				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond				119.93597		119.43441				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				111.45836		110.99212				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				112.30768		111.83879				0.00	0	
<b>Total ELN011 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 ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 15/04/2024 Spot Bond				107.70092		107.25045				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 21/05/2024 Spot Bond				109.47547		109.01765				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 09/12/2024 Spot Bond				90.59133		90.21183				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond				97.97563		98.28680				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond				97.59085		97.18338				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.89000	104.72096	9.91000	104.65648				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			11.72000	97.52672	11.65000	97.65558				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			11.77000	96.74798	11.70000	96.91007				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			9.98000	103.48834	10.00000	103.43083				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			9.98000	103.84693	10.00000	103.77340				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			11.70000	75.29853	11.63000	75.39211				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			11.09000	102.05871	11.02500	102.22698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.70000	96.47664	11.63000	96.64792				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>	
EPF01 On 04/06/2023 Spot Bond				100.67309		100.65569				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond				100.57053		100.55419				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>	
EPF01 On 13/12/2025 Spot Bond				100.48612		100.46918				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>	
EPF01 On 12/09/2022 Spot Bond				100.47420		100.45766				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>	
EPF02 On 07/11/2022 Spot Bond				101.01504		100.99890				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				100.70969		100.69202				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>	
EPF02 On 28/05/2024 Spot Bond				100.74630		100.72866				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>	
EPF02 On 07/09/2026 Spot Bond				100.60559		100.58829				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>	
EPF02 On 14/03/2025 Spot Bond				100.48153		100.46456				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 10/11/2022 Spot Bond				100.93560		100.92001				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5 On 14/03/2023 Spot Bond				100.44498		100.42924				0.00	0	2,000,000,00
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
EQT00 On 03/06/2022 Spot Bond				100.63088		100.61470				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 03/06/2024 Spot Bond				100.64753		100.63095				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond				99.90583		99.88985				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				101.25494		101.23869				0.00	0	300,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
EQT00 On 30/10/2023 Spot Bond				101.16677		101.14980				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				100.34403		100.32739				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				100.02248		100.06223				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				100.89894		100.88416				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				101.30342		101.28835				0.00	0	3,000,000,00
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
ERS3B On 17/05/2022 Spot Bond				100.87986		100.86327				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				100.84234		100.82644				0.00	0	
<b>Total ERS3B7 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 Interr
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond				100.93981		100.92213				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				100.84984		100.83380				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				100.88731		100.87058				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond				100.83039		100.81470				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				100.81236		100.79700				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				100.92478		100.90737				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			6.39500	104.85175	6.36000	104.86068				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.12482	10.00000	102.09730				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			8.98000	96.52631	9.00000	96.43905		38,462,748,962,000.00		4,283,156,900	4,654,883,000	
<b>Total ES26 SPOT</b>								<b>38,462,748,962,000.00</b>		<b>4,283,156,900</b>	<b>4,654,883,000</b>	
<b>Total For ES26</b>								<b>38,462,748,962,000.00</b>		<b>4,283,156,900</b>	<b>4,654,883,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.23169	7.85000	100.21060				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			11.23500	76.87285	11.15500	77.27322		3,376,863,504,000.00		300,566,400	603,542,500	
<b>Total ES33 SPOT</b>								<b>3,376,863,504,000.00</b>		<b>300,566,400</b>	<b>603,542,500</b>	
<b>Total For ES33</b>								<b>3,376,863,504,000.00</b>		<b>300,566,400</b>	<b>603,542,500</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.58191	7.50000	100.56178				0.00	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 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			11.66000	79.66017	11.57000	80.19104				4,454,241,264,000.00	382,010,400	2,816,202,500
<b>Total ES42 SPOT</b>										<b>4,454,241,264,000.00</b>	<b>382,010,400</b>	<b>2,816,202,500</b>
<b>Total For ES42</b>										<b>4,454,241,264,000.00</b>	<b>382,010,400</b>	<b>2,816,202,500</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.96430	8.50000	103.94053				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond				100.58020		100.56538				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond				101.41127		101.39553				0.00	0	400,000,000
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FIFB14 On 07/11/2022 Spot Bond				101.02238		101.00624				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				100.81046		100.79400				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				101.15646		101.25738				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				100.93402		100.91702				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				101.16957		101.15260				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond				100.53651		100.52038				0.00	0	200,000,000
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FIFG01 On 05/08/2024 Spot Bond				101.08931		101.07197				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond				101.16026		101.14181				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				100.80192		100.78516				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond				100.85646		100.83860				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond				100.87011		100.85197				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond				102.54280		102.52736				0.00	1,400,000,000	700,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
FRB23 On 20/09/2027 Spot Bond				101.54732		101.53347				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				104.61760		104.59931				0.00	0	330,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
FRB25 On 19/09/2024 Spot Bond				104.77761		104.76011				0.00	0	3,780,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,780,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>3,780,000,000</b>
FRB26 On 03/06/2024 Spot Bond				101.27120		101.25403				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			8.56000	109.22896	8.58000	109.13290				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond				104.01442		103.99617				0.00	0	
<b>Total FRB28 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 FRB28</b>									<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond				102.24871		102.23588			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.48000	98.78137	8.50000	98.69238			0.00	0	
<b>Total FRB30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>									<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond				100.79212		100.77507			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			2.15900	323.95738	2.19900	323.71452			0.00	0	45,000,00
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.63500	158.02787	2.65500	157.92080			0.00	0	
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.67000	207.67445	3.70000	207.30104			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			4.21500	110.22023	4.26000	109.88422			0.00	0	
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.67000	230.92139	4.73500	229.49928			0.00	0	
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.00000	98.69683	5.03000	98.20226			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			4.95500	101.28361	5.04000	99.77045			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			7.64000	82.82207	7.55290	82.98419			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>	
FRBZ02 On 10/12/2024 Spot Bond			7.72000	81.94582	7.62580	82.12617			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			3.93000	152.63318	3.95000	152.52498				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond				95.35037		95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond				101.37199		102.89254				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				102.40935		102.39010				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				101.21866		101.20100				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	101.90574	9.58400	101.87939				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				100.81583		100.79920				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond				100.40803		100.38857				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	116.26896	3.57000	116.24984				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 11/11/2024 Spot Bond				101.32690		101.30456				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond				100.38218		100.36488				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	114.21421	3.40000	114.19596				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond				100.35858		100.34137				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond				100.61006		100.59246				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond				100.96651		100.94923				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond				100.98232		100.96477				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond				100.57327		100.55126				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>	
FRC30: On 25/04/2023 Spot Bond				102.54861		102.53108				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond				102.99297		102.97570				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond				100.87685		100.85619				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond				102.05221		102.03355				0.00	0	
<b>Total FRC305 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 FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond				100.66910		100.65329				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond				102.06033		102.04205				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond				100.35139		100.33450				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond				100.40077		100.38164				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond				100.43772		100.41690				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond				102.87959		102.87959				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond				100.51788		100.49920				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond				101.23421		101.21632				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>	
FRC31: On 20/12/2024 Spot Bond				100.39601		100.37709				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>	
FRC31: On 20/12/2026 Spot Bond				100.43749		100.41667				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>	
FRC32: On 20/12/2024 Spot Bond				100.56514		100.54407				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>	
FRC32: On 20/06/2026 Spot Bond				100.40475		100.38543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond				100.14428		100.12762				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond				100.90367		100.88465				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond				100.21485		100.19911				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond				100.69398		100.67760				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond				101.01226		100.99612				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond				99.90656		99.89072				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond				101.19391		101.17550				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>	
FRC335 On 25/04/2023 Spot Bond				103.05338		103.03578				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>	
FRC337 On 07/12/2023 Spot Bond				100.94872		100.93333				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>	
FRC339 On 20/02/2024 Spot Bond				101.18322		101.16788				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>	
FRC340 On 20/12/2024 Spot Bond				100.51364		100.48935				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 21/12/2027 Spot Bond				100.36562		100.34804				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 15/10/2022 Spot Bond				99.90010		99.88319				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				100.46820		100.44598				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				100.80763		100.78044				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				101.52167		101.50194				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				101.37824		101.35932				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				101.23093		101.21383				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				100.79330		100.77456				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				101.67777		101.65758				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				101.39908		101.37989				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2021 Spot Bond				100.22606						0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond				101.47331		101.45424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond				101.39214		101.37335				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond				101.40633		101.38731				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				101.26740		101.24803				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond				101.42755		101.40930				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				101.26178		101.24351				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 31/03/2023 Spot Bond				100.21795		100.20080				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				101.10899		101.09029				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				101.12564		101.10432				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				101.37406		101.35196				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				100.58019		100.55265				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				100.84820		100.82820				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>	

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				100.98168		100.93564				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond				100.98451		100.93833				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				101.41273		101.39328				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				101.40633		101.38696				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond				101.01053		100.96316				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				101.67893		101.66111				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				100.52828		100.50314				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				100.52537		100.50035				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/12/2026 Spot Bond				100.36436		100.34688				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 23/09/2023 Spot Bond				100.42623		100.40483				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 20/12/2026 Spot Bond				100.41076		100.39116				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 28/04/2022 Spot Bond				101.11808		101.10356				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 Interest
<b>Total For FRC383</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond				100.85612		100.84050				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				100.85612		100.84050				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				100.84291		100.82729				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				100.84291		100.82729				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 07/12/2023 Spot Bond				100.60159		100.58441				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 30/04/2027 Spot Bond				100.67840		100.65838				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond				100.81201		100.79203				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				100.69157		100.67348				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond				100.58179		100.56185				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond				100.56305		100.54367				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 27/03/2024 Spot Bond				100.32345		100.30296				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/01/2027 Spot Bond				100.52368		100.50370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond				100.45310		100.43595				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2023 Spot Bond			8.33000	100.12424	100.00000	100.00000				0.00	0	12,500,000,00
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000,00</b>
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000,00</b>
FRC397 On 21/07/2025 Spot Bond				100.10036	100.00000	100.00000				0.00	0	2,500,000,00
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
FRI33 On 28/02/2033 Spot Bond			4.41500	107.10531	4.43000	106.93308				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			4.61000	118.75533	4.67000	117.84452				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond				101.38662		101.37328				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				101.57108		101.80560				0.00	27,640,000,000	13,820,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>27,640,000,000</b>	<b>13,820,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>27,640,000,000</b>	<b>13,820,000,00</b>
FRJ24 On 14/02/2024 Spot Bond				101.25930		101.24447				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				102.66989		102.74950				0.00	1,000,000,000	500,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
FRJ26 On 14/02/2026 Spot Bond				101.44260		101.86214				0.00	1,000,000,000	500,000,00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
FRJ27 On 25/01/2027 Spot Bond				103.63142		103.82214				0.00	1,000,000,000	500,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ28 On 22/06/2028 Spot Bond				99.85231		100.55794				0.00	1,000,000,000	500,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
FRJ29 On 14/02/2029 Spot Bond				101.72879		101.71563				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				100.33753		100.32119				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.14300	109.51808	4.22800	107.68575				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.58000	119.20226	4.64000	118.28750				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond				100.70960		100.69382				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>	
FRS108 On 31/01/2038 Spot Bond			4.72000	117.13349	4.78000	116.23704				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	230.81507	4.74000	229.39374				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			4.86000	115.10726	4.92000	114.22872				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	230.17854	4.77000	228.76169				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			3.48000	154.48233	3.50000	154.37450				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	107.21200	3.70500	107.19398				0.00	0	
<b>Total FRS115 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 FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.66000	118.01485	4.72000	117.11059				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	227.65333	4.89000	226.25435				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	226.61103	4.94000	225.21939				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			3.01000	156.44248	3.03000	156.33506				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			4.90500	225.98837	4.97000	224.60115				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			4.86000	115.10726	4.92000	114.22872				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.28000	200.90696	4.31000	200.54397				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.61000	104.93883	5.67000	104.14986				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.17000	202.10856	4.20000	201.74370				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.23000	201.45214	4.26000	201.08829				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.41500	215.71296	5.48000	214.39820				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>	
FRS133 On 31/01/2038 Spot Bond			5.56000	105.58229	5.62000	104.78767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.86000	115.10726	4.92000	114.22872				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			4.84000	115.39415	4.90000	114.51307				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			4.04000	203.53917	4.07000	203.17211				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	220.27553	5.25000	218.92862				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.17000	202.10856	4.20000	201.74370				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.17000	202.10856	4.20000	201.74370				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.57100	208.79708	3.60100	208.42196				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.78000	153.24661	3.80000	153.13851				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.52000	198.31347	4.55000	197.95445				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.56000	197.88495	4.59000	197.52660				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.75000	153.36965	3.77000	153.26157				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			4.03500	203.59443	4.06500	203.22727				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			4.57000	197.77798	4.60000	197.41979				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 01/08/2022 Spot Bond				5.83085		5.83085				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2022 Spot Bond				99.90610		99.89018				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>	
FRS17: On 16/10/2024 Spot Bond				99.89725		99.87985				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>	
FRS17: 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>	
FRS18: On 18/09/2023 Spot Bond				100.43111		100.41367				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>	
FRS18: On 27/09/2025 Spot Bond				100.29500		100.27627				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>	
FRS18: On 16/11/2023 Spot Bond				198.91292		198.91292				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>	
FRS18: On 23/01/2024 Spot Bond				133.61347		133.61347				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>	
FRS18: On 23/01/2024 Spot Bond				178.42355		178.42355				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>	
FRS19: On 19/06/2026 Spot Bond				113.89144		113.89144				0.00	0	
<b>Total FRS194 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 FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond				100.95623		100.94096				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond				101.08931		101.07197				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				100.96866		100.95141				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond				100.72691		100.70980				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond				99.98350		99.96702				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond				100.84970		100.83335				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond				100.31855		100.30316				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 26/06/2025 Spot Bond				105.47353		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>	
FRS222 On 06/07/2022 Spot Bond				100.21077		100.18037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				106.57987		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				105.39730		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				100.36562		100.34804				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				105.35167		105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond				101.98565		101.95718				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond				101.00731		100.98932				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>	
FRS230 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond				105.85548		105.84137				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>	
FRS23i On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23j On 13/10/2023 Spot Bond				113.19767		113.19767				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>	
FRS24k On 31/03/2032 Spot Bond				103.59089		103.59089				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>	
FRS24l On 04/12/2022 Spot Bond				101.04220		101.02198				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>	
FRS24m On 12/12/2025 Spot Bond				72.11488		72.11488				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>	
FRS24n On 09/12/2023 Spot Bond				100.91862		100.89157				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>	
FRS24o On 29/12/2025 Spot Bond				116.13722		116.13722				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>	
FRS24p On 19/01/2024 Spot Bond				102.14613		102.11935				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>	
FRS24q On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25r On 22/02/2024 Spot Bond				102.32388		102.32388				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>	
FRS25s On 02/03/2024 Spot Bond				100.62536		100.60971				0.00	0	
<b>Total FRS255 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 FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond				108.11959		108.11959				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond				100.47872		100.45306				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond				100.90358		100.88230				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				100.00000		100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond				100.25556		100.23548				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				109.04864		109.04864				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				100.25738		100.23717				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				100.00000		100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond				105.55692		105.55692				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS270 On 14/07/2022 Spot Bond				99.96349		99.92699				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond				100.89626		100.89626				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond				100.25591		100.23581				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond				100.80184		100.78593				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				100.00000		100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond				100.31675		100.29196				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				100.50084		100.47708				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	100.33122	9.53000	100.30571				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				100.00000		100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond				100.27031		100.24910				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			9.57500	100.73391	9.50500	101.12109				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>	

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 28/02/2031 Spot Bond			9.57500	100.73391	9.50500	101.12109				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond				101.21843		101.20150				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/11/2023 Spot Bond				101.36376		101.33911				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/01/2030 Spot Bond			10.99900	93.65570	10.93400	93.94535				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				97.10520		97.10520				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				88.73512		88.73512				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				93.42661		93.42661				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				101.10301		101.08831				0.00	0	
<b>Total FRS294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS294</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
FRS36 On 07/12/2023 Spot Bond			1.87000	325.42065	1.91000	325.17897				0.00	0	
<b>Total FRS36 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 FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.60000	326.79584	1.64000	326.55520				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			1.61000	326.74475	1.65000	326.50407				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				101.09725		101.08044				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			4.56000	110.77958	4.62000	109.76338				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.19500	117.96980	4.26000	116.78973				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			2.90000	156.90553	2.92000	156.79821				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			3.18000	155.73006	3.20000	155.62249				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			2.67000	321.39175	2.71000	321.14692				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			6.04500	102.35696	6.01000	102.37046				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			7.54500	111.23441	7.56500	111.16205				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			7.68000	107.96593	7.70000	107.88415				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.21000	105.04968	8.23000	104.95088			332,326,843,000.00		40,478,300	20,524,00

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 FRX26 SPOT</b>										<b>332,326,843,000.00</b>	<b>40,478,300</b>	<b>20,524,00</b>
<b>Total For FRX26</b>										<b>332,326,843,000.00</b>	<b>40,478,300</b>	<b>20,524,00</b>
FRX27 On 07/03/2027 Spot Bond			7.85000	110.37648	7.87000	110.26869				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.49000	109.94333	8.51000	109.81746				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			9.40000	103.81730	9.33500	104.15017				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.20000	103.10790	9.13000	103.50651				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.52500	106.67872	9.45500	107.11613				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.96500	75.25856	10.87500	75.83345				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond				100.66859		100.65380				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond				101.05657		101.04200				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				100.76607		100.75048				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				100.73130		100.71639				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				100.75492		100.73955				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond				100.76186		100.74636				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A1 On 20/10/2022 Spot Bond				101.00949		100.99625				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond				101.06167		101.04780				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond				101.12985		101.11514				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond				101.16392		101.14880				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				101.25245		101.23510				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				100.63435		100.61578				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				100.86601		100.85153				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				100.76092		100.74526				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				100.72124		100.70533				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond				102.07961		102.06244				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				102.90419		102.88079				0.00	0	
<b>Total GH5C1 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 GH5C1</b>									<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.81500	116.46467	3.86000	116.12646			0.00	0	
<b>Total GRL35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>									<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond				101.47660		101.46062			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			6.66400	104.82343	6.62900	104.85584			0.00	0	
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond				100.69854		100.68208			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			6.99000	105.32209	7.01000	105.26480			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				99.92669		99.91138			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				100.65717		100.64224			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				100.56286		100.54717			0.00	0	
<b>Total GRT24G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>									<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond				101.23133		101.03327			0.00	0	200,000,00
<b>Total GRT25G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT25G</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT26 On 09/03/2028 Spot Bond				101.04472		101.02874			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				99.97135		99.95505			0.00	0	
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond				100.26869		100.25275			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				99.23883		99.22014				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond				100.66243		100.64670				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond				100.02207		100.00700				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond				97.68101		97.66052				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				97.70208		97.67710				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond				100.31502		100.29896				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond				100.21008		100.19352				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				101.11361		101.09738				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond				100.29236		100.27511				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond				100.50851		100.49248				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				100.79937		100.78312				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond				101.31410		101.29843				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond				100.23554		100.22033				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond				100.18973		100.17345				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond				101.05132		101.03558				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				100.34293		100.32685				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond				101.49583		101.47841				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				100.84216		100.82712				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond				100.34256		100.32608				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond				100.22561		100.21120				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond				100.62902		100.61370				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				99.82963		99.81188				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond				99.00599		98.98654				0.00	0	
<b>Total HILB09 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 HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond				100.64292		100.62637				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond				100.54991		100.53336				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond				100.21070		100.19409				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond				100.20723		100.19089				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>	
HPF14 On 31/03/2024 Spot Bond				100.24028		100.22272				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.26000	323.44807	2.30000	323.20486				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			2.56000	330.29180	2.60000	329.92487				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			10.09000	102.76725	10.02500	103.10589				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.66500	107.31090	4.68000	107.14099		93,300,000,000,000.00		20,000,000,000	10,000,000,00	
<b>Total HWAY33 SPOT</b>								<b>13,300,000,000,000.00</b>		<b>20,000,000,000</b>	<b>10,000,000,00</b>	
<b>Total For HWAY33</b>								<b>13,300,000,000,000.00</b>		<b>20,000,000,000</b>	<b>10,000,000,00</b>	
HWAY3 On 31/07/2034 Spot Bond			10.89500	90.80623	10.80500	91.33652		925,529,160,500.00		84,949,900	3,481,703,20	
<b>Total HWAY34 SPOT</b>								<b>925,529,160,500.00</b>		<b>84,949,900</b>	<b>3,481,703,20</b>	
<b>Total For HWAY34</b>								<b>925,529,160,500.00</b>		<b>84,949,900</b>	<b>3,481,703,20</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.87321	100.00000	10.84888				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			11.16500	88.70101	11.08500	89.17115				0.00	0	8,090,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,090,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>8,090,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.87087	100.00000	10.84654				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond				100.02686		100.01263				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond				101.21632		101.20152				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				100.66846		100.65260				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			2.33000	159.33157	2.35000	159.22481				953,153,816,496,000.00	409,078,891,200	442,470,072,40
<b>Total I2025 SPOT</b>										<b>953,153,816,496,000.00</b>	<b>409,078,891,200</b>	<b>442,470,072,40</b>
<b>Total For I2025</b>										<b>953,153,816,496,000.00</b>	<b>409,078,891,200</b>	<b>442,470,072,40</b>
I2029 On 31/03/2029 Spot Bond			3.34500	116.53457	3.39000	116.17981				186,196,512,843,000.00	55,664,129,400	314,679,768,70
<b>Total I2029 SPOT</b>										<b>186,196,512,843,000.00</b>	<b>55,664,129,400</b>	<b>314,679,768,70</b>
<b>Total For I2029</b>										<b>186,196,512,843,000.00</b>	<b>55,664,129,400</b>	<b>314,679,768,70</b>
I2033 On 28/02/2033 Spot Bond			3.91500	112.32661	3.93000	112.14652				993,681,163,242,000.00	253,813,834,800	464,640,006,20
<b>Total I2033 SPOT</b>										<b>993,681,163,242,000.00</b>	<b>253,813,834,800</b>	<b>464,640,006,20</b>
<b>Total For I2033</b>										<b>993,681,163,242,000.00</b>	<b>253,813,834,800</b>	<b>464,640,006,20</b>
I2038 On 31/01/2038 Spot Bond			3.96000	128.90043	4.02000	127.89960				191,374,782,192,000.00	48,326,965,200	350,282,357,50
<b>Total I2038 SPOT</b>										<b>191,374,782,192,000.00</b>	<b>48,326,965,200</b>	<b>350,282,357,50</b>
<b>Total For I2038</b>										<b>191,374,782,192,000.00</b>	<b>48,326,965,200</b>	<b>350,282,357,50</b>
I2046 On 31/03/2046 Spot Bond			4.00000	116.36222	4.03000	115.75575				600,611,187,200,000.00	150,152,796,800	401,788,698,80
<b>Total I2046 SPOT</b>										<b>600,611,187,200,000.00</b>	<b>150,152,796,800</b>	<b>401,788,698,80</b>
<b>Total For I2046</b>										<b>600,611,187,200,000.00</b>	<b>150,152,796,800</b>	<b>401,788,698,80</b>
I2050 On 31/12/2050 Spot Bond			3.95500	121.36886	4.04000	119.44271				251,633,588,395,000.00	63,624,169,000	433,490,416,20
<b>Total I2050 SPOT</b>										<b>251,633,588,395,000.00</b>	<b>63,624,169,000</b>	<b>433,490,416,20</b>
<b>Total For I2050</b>										<b>251,633,588,395,000.00</b>	<b>63,624,169,000</b>	<b>433,490,416,20</b>
IBG01 On 07/02/2025 Spot Bond				100.93867		100.92372				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond				100.97408		100.95857				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			6.50000	103.77976	6.46500	103.76557				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond				100.85366		100.83987				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			2.33000	323.09576	2.37000	322.85223				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				101.29271		101.27824				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond				101.04326		101.02792				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	0.00000				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				100.66326		100.64808				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				99.90704		99.89230				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				100.92912		100.91256				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond				100.54400		100.52946				0.00	0	
<b>Total IBL133 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 IBL133</b>									<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond				100.02564		100.01079			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				100.79951		100.78288			0.00	0	
<b>Total IBL135 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>									<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond				102.25040		102.23532			0.00	0	
<b>Total IBL136 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>									<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond				99.62397		99.60725			0.00	0	
<b>Total IBL137 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>									<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond				99.54711		99.52983			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				100.73756		100.72253			0.00	0	
<b>Total IBL141 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>									<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond				100.35740		100.34024			0.00	200,000,000	50,000,000
<b>Total IBL145 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For IBL145</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
IBL147 On 03/07/2025 Spot Bond				100.15396		100.13622			0.00	0	
<b>Total IBL147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>									<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond				100.64071		100.62653			0.00	0	
<b>Total IBL148 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>									<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond				100.66627		100.65154			0.00	0	
<b>Total IBL149 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>									<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond				100.29636		100.29636			0.00	0	
<b>Total IBL150 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>									<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond				100.72071		100.70604			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				99.89005		99.87602				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				101.02847		101.01215				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond				101.03099		101.01587				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				101.25784		101.23577				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				99.99985		99.98555				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				99.99995		99.98517				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				100.77834		100.76332				0.00	800,000,000	400,000,000
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IBL168 On 18/05/2026 Spot Bond				100.89143		100.87612				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond				99.91336		99.89866				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				99.91046		99.89529				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond				100.68221		100.66714				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL182 On 25/08/2026 Spot Bond				100.92553		100.91050				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond				100.48973		100.47458				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond				100.50589		100.49026				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond				100.01842		100.05901				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				99.87650		99.85888				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				101.19652		101.17727				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				101.03812		101.02086				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				101.00903		100.99146				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond				100.60144		100.58637				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond				100.62142		100.60587				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond				100.33818		100.32164				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond				100.62185		100.60308				0.00	0	
<b>Total IBL203 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 IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond				100.59367		100.57571				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond				100.49952		100.48429				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond				100.56545		100.54831				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				101.03283		101.01737				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				101.15632		101.13911				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				100.81510		100.79940				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				100.68646		100.67197				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond				100.67259		100.65811				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond				100.67259		100.65811				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond				100.67259		100.65811				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond				100.48717		100.47281				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond				100.42764		100.41033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond				100.38358		100.36798				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond				100.22493		100.21058				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond				100.22131		100.20389				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond				100.23535		100.21684				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
<b>Total IBL221 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For IBL221</b>									<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>
IBL60 On 17/02/2024 Spot Bond			7.20500	106.72949	7.17000	106.77042			0.00	0	0	
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.57500	106.50538	5.54000	106.51079			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				101.19828		101.18282			0.00	0	0	
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.00500	104.91926	9.02500	104.84764			0.00	0	0	
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.32000	110.03567	10.25000	110.41269			0.00	0	0	
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.60000	108.21535	9.62000	108.11182			0.00	0	0	
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG11</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
IDCG13 On 26/04/2023 Spot Bond				100.62600		100.60805				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond				100.13580		100.11795				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				98.81932		98.79834				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				101.01667		101.00026				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond				99.41618		99.39793				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				100.53874		100.52367				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				99.26066		99.24223				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond				97.33740		97.31068				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				100.45807		100.44146				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			8.33000	103.86461	8.35000	103.79414				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				104.10827		104.08913				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				102.75563		102.73574				0.00	0	
<b>Total INLV05 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 INLV05</b>									<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond				103.20834		105.29342			0.00	0	
<b>Total INLV06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>									<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond				98.92651		98.90395			0.00	0	100,000,00
<b>Total INLV07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For INLV07</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
INLV08 On 12/06/2026 Spot Bond				102.73277		102.71190			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				101.67145		101.64878			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				100.81670		100.79368			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				100.37095		100.35309			0.00	0	
<b>Total INLV11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>									<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond				100.33777		100.31956			0.00	0	
<b>Total INLV12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>									<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond				100.35316		100.33611			0.00	0	
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond				100.53626		100.52010			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				101.03598		101.01947			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				99.90551		99.88948			0.00	0	
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond				101.00069		100.98428			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond				101.01763		101.00094				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				100.70524		100.68931				0.00	0	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond				98.98899		98.96904				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond				100.20132		100.18410				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				100.48228		100.46547				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				100.79547		100.78264				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				100.41918		100.40196				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.93000	193.97070	4.96000	193.61840				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond				100.97102		101.07578				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond				104.11927		104.10049				0.00	0	655,000,00
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>655,000,00</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>655,000,00</b>
IV19A On 31/03/2028 Spot Bond			4.83000	195.01983	4.86000	194.66591				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond				101.06435		101.04474				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 25/07/2020 Spot Bond				101.22167						0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond				100.27650		100.26085				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				100.94384		100.92810				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond				101.07512		101.05955				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				100.66438		100.64817				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond				100.78504		100.76302				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond				100.53864		100.52272				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond				100.59647		100.57946				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond				100.26883		100.25305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond				100.03451		100.01737				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				100.90724		100.89185				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.28141	7.40000	102.26099				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond				101.12211		101.10328				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				101.20430		101.18747				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.42513	7.23000	101.40547				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond				101.13403		101.11389				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	100.84336	7.45000	100.82336				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				100.66481		100.64448				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.16279	3.91012	102.15201				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				99.98461		99.96916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond				100.80418		100.78868				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				101.02272		101.00745				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.10000	102.26615	6.10000	102.24918				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond				100.58064		100.56402				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond				100.32756		100.31176				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				101.17801		101.16159				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			6.43500	101.24754	6.40000	101.25885				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			7.13500	99.88456	7.10000	99.89438				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond				100.75004		100.73385				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond				100.24161		100.22513				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	100.16219	6.70000	100.14415				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVZ084 On 28/04/2022 Spot Bond			4.70000	99.74313	4.70000	99.73032				0.00	0	
<b>Total IVZ084 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 IVZ084</b>										<b>0.00</b>	<b>0</b>	
IVZ085 On 05/05/2022 Spot Bond			4.70000	99.65353	4.70000	99.64075				0.00	0	
<b>Total IVZ085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ085</b>										<b>0.00</b>	<b>0</b>	
IVZ087 On 26/05/2022 Spot Bond			4.75000	99.37922	4.75000	99.36637				0.00	0	
<b>Total IVZ087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ087</b>										<b>0.00</b>	<b>0</b>	
IVZ089 On 02/06/2022 Spot Bond			4.75000	99.28933	4.75000	99.27651				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			4.75000	99.19961	4.75000	99.18680				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>	
IVZ091 On 14/04/2022 Spot Bond			4.70000	99.92280	4.70000	99.90994				0.00	0	
<b>Total IVZ091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ091</b>										<b>0.00</b>	<b>0</b>	
IVZ092 On 15/06/2022 Spot Bond			4.85000	99.10453	4.85000	99.09148				0.00	0	
<b>Total IVZ092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ092</b>										<b>0.00</b>	<b>0</b>	
IVZ093 On 07/07/2022 Spot Bond			4.85000	98.81824	4.85000	98.80527				0.00	0	
<b>Total IVZ093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ093</b>										<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			4.85000	98.72750	4.85000	98.71455				0.00	0	2,600,000,00
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond				100.44084		100.41989				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond				101.08774		101.07192				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				100.76795		100.75267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 19/07/2024 Spot Bond				99.90646		99.89062				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>	
KAP014 On 01/11/2024 Spot Bond				100.86198		100.84532				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>	
KAP015 On 29/04/2022 Spot Bond				101.15394		101.14050				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>	
KAP016 On 19/10/2023 Spot Bond				99.89837		99.88119				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>	
KAP017 On 14/04/2024 Spot Bond				100.16808		100.15171				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>	
KAP018 On 28/07/2024 Spot Bond				101.21903		101.20206				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond				100.47486		100.45768				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/09/2026 Spot Bond				100.47642		100.45918				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 18/02/2025 Spot Bond				100.93922		100.79578				0.00	0	2,500,000.00
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
KAP022 On 04/03/2027 Spot Bond				100.62966		100.61304				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 24/10/2022 Spot Bond				101.82175		101.80724				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			9.08000	118.31443	9.10000	118.18965			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			6.99500	101.70843	6.96000	101.70608			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				100.85310		100.83850			0.00	0	
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond				101.21903		101.20268			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				103.04359		103.02852			0.00	0	245,000,00
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>245,000,00</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>245,000,00</b>
LGL10 On 08/10/2025 Spot Bond				99.84498		99.88370			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				101.54168		101.52497			0.00	0	
<b>Total LGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>									<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond				100.59803		100.58146			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				100.80352		100.78719			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				100.82435		100.80761			0.00	0	
<b>Total LRFC3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>									<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond				100.57514		100.56124			0.00	0	
<b>Total MBF063 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>									<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond				100.40401		100.38996			0.00	0	
<b>Total MBF065 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 MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond				100.79002		100.77568				0.00	0	15,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
MBF06: On 28/05/2022 Spot Bond				100.59612		100.58242				0.00	0	15,000,00
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
MBF07: On 28/05/2024 Spot Bond				100.89633		100.88200				0.00	0	20,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MBF07 On 17/09/2024 Spot Bond				100.37714		100.36235				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				101.42186		101.51818				0.00	2,000,000,000	1,000,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
MBP04: On 23/02/2023 Spot Bond				100.72522		100.70982				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond				101.04658		101.03146				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				100.57334		100.55864				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				100.63467		100.61967				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2024 Spot Bond				100.66064		100.64598				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 23/08/2022 Spot Bond				101.04094		101.02877				0.00	1,000,000,000	600,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>600,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>600,000,00</b>
MBP05 On 12/03/2023 Spot Bond				100.82685		100.81304				0.00	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 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				100.23393		100.21904			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			8.33000	110.34147	8.35000	110.25632			0.00	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.51400	103.20144	6.47900	103.19522			0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond				101.37411		101.35941			0.00	0	110,000,00
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
MMIG0 On 18/09/2024 Spot Bond				101.54958		101.53445			0.00	0	
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond				101.62735		101.61328			0.00	0	100,000,00
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MML02 On 10/12/2026 Spot Bond			8.98000	104.30200	9.00000	104.20144			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				102.05627		101.85641			0.00	1,800,000,000	1,800,000,00
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>1,800,000,00</b>
<b>Total For MML03</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>1,800,000,00</b>
MML04 On 15/03/2028 Spot Bond			9.23000	94.57804	9.25000	94.46856			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond				100.39420		100.38187			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond				100.53822		100.52462			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN10 On 11/10/2024 Spot Bond				102.19234		102.17871				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				101.24855		101.23329				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				101.54998		101.53400				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				100.96069		100.94512				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond				100.98636		100.96995				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond				100.63794		100.62153				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond				101.38249		101.36712				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				99.17971		99.15912				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				100.58062		100.56399				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond				101.43168		101.41632				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				101.84468		101.82903				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				101.41021		101.39184				0.00	0	
<b>Total MTN22 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 MTN22</b>									<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.92500	99.59851	8.94500	99.51202			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				101.38582		101.36580			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				100.83606		100.82029			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				101.89503		101.88086			0.00	0	
<b>Total MTN26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>									<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond				101.21943		101.20398			0.00	0	
<b>Total MTN27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>									<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond				100.44496		100.42881			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				101.03447		101.01885			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				101.42332		101.40852			0.00	0	
<b>Total MTN30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>									<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond				100.21929		100.20432			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				100.82000		100.80296			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				100.87443		100.85629			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				100.87435		100.85621			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond				100.86073		100.84287				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond				100.32634		100.31060				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond				100.41394		100.39420				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond				100.48824		100.46511				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond				100.55645		100.53020				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.72500	104.18496	6.69000	104.18647				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.08500	105.59623	7.05000	105.62010				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.86000	104.26706	9.88000	104.16952				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				101.05355		101.04001				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				101.47938		101.46459				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				101.08296		101.06720				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond				101.11091		101.09632				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				101.08630		101.07108				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond				101.07107		101.05548				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond				100.44104		100.42503				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			6.65000	106.15083	6.61500	106.19684				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			7.19100	107.22139	7.21100	107.14815				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			8.32500	110.18640	8.34500	110.09220				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			6.48000	103.91602	6.44500	103.90267				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			7.06000	115.42472	7.08000	115.32702				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			8.96500	109.25595	8.98500	109.14329				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			5.98500	106.39237	5.95000	106.39596				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			7.45800	114.28928	7.47800	114.20015				0.00	0	
<b>Total NBK23A 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 NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24, On 19/11/2027 Spot Bond			8.50000	115.03475	8.52000	114.91481				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25, On 17/02/2023 Spot Bond			6.28500	105.16118	6.25000	105.17269				0.00	0	10,000,000,00
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
NBK25I, On 12/02/2025 Spot Bond				102.75168		102.73734				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	52.44765	100.00000	52.33029				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I, On 22/04/2026 Spot Bond				103.60582		103.59324				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			7.96000	115.64735	7.98000	115.54934				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			6.03800	106.83748	6.00300	106.86497				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29, On 31/07/2026 Spot Bond			7.90000	111.39141	7.92000	111.29166				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30, On 20/02/2024 Spot Bond			6.67500	106.39142	6.64000	106.43446				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31, On 09/11/2023 Spot Bond			6.20500	108.75059	6.17000	108.78570				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				101.74047		101.72581				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				102.33055		102.31659				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				104.63120		104.62100				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.65500	77.30456	10.67500	77.24758				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				103.77987		103.76776				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				101.86426		101.84925				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond				101.29787		101.28349				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				101.78270		101.76799				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond				103.11338		103.10340				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				101.71943		101.70542				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond				101.77705		101.76274				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond				101.10751		101.09255				0.00	0	2,500,000.00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
NBK53I On 21/02/2026 Spot Bond				101.27030		101.25558				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond				101.42419		101.41011				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				101.27011		101.25751				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond				101.03814		101.02281				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				101.17752		101.16215				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				100.55288		100.53464				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				100.84888		100.83450				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond				100.91071		100.89584				0.00	0	2,500,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NBKB6 On 24/02/2027 Spot Bond				99.88849		99.87082				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				99.95201		99.93758				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				100.42694		100.41308				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				100.36636		100.34879				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.82500	102.12023	9.84500	102.05876				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond				100.36337		100.34595				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			9.48000	102.41837	9.50000	102.35752				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				100.36636		100.34879				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond				100.37098		100.35320				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond				100.37694		100.35889				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond				100.51349		100.49476				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond				100.51349		100.49476				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				100.83229		100.81277				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond				100.96352		100.94181				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				101.82453		101.80812				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond				103.26869		103.25388			0.00	0	100,000,00
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGL06 On 01/12/2023 Spot Bond				100.76860		100.74998			0.00	0	
<b>Total NGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>									<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond				101.04478		101.02884			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				105.53842		105.52491			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				101.43679		101.42058			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				100.27787		100.26021			0.00	0	
<b>Total NGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>									<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond				101.15008		101.13279			0.00	0	
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond				104.97436		104.95554			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				103.94064		103.92205			0.00	0	
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond				103.86769		103.85034			0.00	0	580,000,00
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
<b>Total For NGT104</b>									<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
NGT10 On 22/05/2025 Spot Bond				104.24963		104.23134			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				104.13325		104.11212			0.00	0	
<b>Total NGT106 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 NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond				104.36990		104.35150				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				105.00038		104.98508				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				101.48855		101.46591				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				100.36013		100.33731				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				100.62685		101.04158				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				99.90780		99.89217				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				101.68357		101.66764				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond				101.31375		101.29841				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				100.64980		100.62762				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				100.60811		100.58708				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				102.92299		102.90207				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond				103.64157		103.62587				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NHM01 On 25/05/2024 Spot Bond				101.59564		101.57369				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond				104.64573		104.63013				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond				101.00530		100.98181				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	226.61103	4.94000	225.21939				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.54000	209.15003	3.57000	208.77437				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			3.08500	156.12769	3.10500	156.02020				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			3.81500	113.07451	3.86000	112.73002				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			4.71000	117.27984	4.77000	116.38208				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			3.19000	155.68827	3.21000	155.58068				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	258.70577	3.45000	258.66425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.99000	156.52654	3.01000	156.41914				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.18500	213.24059	3.21500	212.85867				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			3.33000	211.55890	3.36000	211.17955				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			4.82500	115.60988	4.88500	114.72689				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				100.87485		100.96730				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond				100.24281		100.23177				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond				99.58052		99.55163				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				137.82713		137.88723				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				100.96127		101.14946				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				101.07786		101.25040				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				100.49808		100.65187				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				100.80663		100.78956				0.00	0	
<b>Total NN03 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 NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond				100.18438		100.37909				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				100.60107		100.59842				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				138.52136		137.57693				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond				99.47975		99.74234				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				100.83354		100.81623				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				99.84425		100.04479				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				172.22515		170.90910				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				101.12225		101.10231				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				171.97614		170.66182				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				164.92895		163.38609				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond				100.49215		100.47501				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				143.31751		142.34046				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond				98.78713		99.18284				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond				90.53966		91.21133				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond				96.61156		96.93144				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond				100.51658		100.49862				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond				101.07605		101.03487				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				101.41957		101.37867				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				99.77709		99.76380				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond				99.59923		99.58564				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				100.80770		100.79168				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond				100.44728		100.42922				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond				100.49765		100.48301				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond				100.49222		100.47505				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond				100.44728		100.42922				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond				100.00000		99.98297				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond				100.00000		99.97804				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				99.82306		99.80098				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				101.91854		101.88763				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				97.60982		98.22051				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				120.08000		119.91000				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				115.18000		114.98000				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				122.39000		122.21000				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				120.60000		120.42000				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				119.84791		119.50671				0.00	0	
<b>Total NNF017 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 NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond				124.84667		123.90610				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond				91.67896		92.05027				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 19/04/2022 Spot Bond				106.14691		105.86360				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				124.84667		123.90610				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond				133.63859		133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond				93.48521		93.86470				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond				96.55326		96.29774				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/05/2022 Spot Bond				100.90204		100.88721				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond				100.91985		101.12906				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond				102.54230		102.52699				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 26/05/2022 Spot Bond				100.64705		100.63135				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				101.05692		101.04224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF077</b>										<b>0.00</b>	<b>0</b>	
NNF077 On 29/07/2022 Spot Bond				101.05217		101.03648				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>	
NNF078 On 28/04/2022 Spot Bond				101.10096		101.08628				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>	
NNF079 On 11/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF080 On 07/04/2027 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond				129.05828		129.04198				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>	
NQ1A20 On 22/05/2052 Spot Bond				86.42029		86.40179				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>	
NQ1A24 On 22/05/2022 Spot Bond				100.81187		100.79500				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>	
NQ1A25 On 22/05/2023 Spot Bond				100.81333		100.79642				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>	
NQ1A27 On 22/05/2053 Spot Bond				100.75382		100.73769				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B10 On 22/05/2052 Spot Bond				100.62516		100.61163				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>	
NQ1B10 On 22/05/2052 Spot Bond				110.65743		110.63874				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond				100.86779		100.84978				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				100.83365		100.81634				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				100.68614		100.67137				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				112.64563		112.62530				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				100.70645		100.69127				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			7.08500	108.26458	7.05000	108.26285				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			2.54000	205.60932	2.58000	205.49216				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			10.58000	112.29635	10.60500	112.14158			175,346,702,134,000.00	16,573,412,300	5,707,924,200	
<b>Total NRA028 SPOT</b>									<b>175,346,702,134,000.00</b>	<b>16,573,412,300</b>	<b>5,707,924,200</b>	
<b>Total For NRA028</b>									<b>175,346,702,134,000.00</b>	<b>16,573,412,300</b>	<b>5,707,924,200</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.91662	100.00000	16.87898				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond				101.14736		101.13153				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				100.95356		100.93804				0.00	0	500,000,000
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NTC27 On 12/06/2023 Spot Bond				100.45062		100.43487				0.00	0	
<b>Total NTC27 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 NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond				100.45624		100.44030				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond				100.55442		100.53736				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond				100.52156		100.50584				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				101.12174		101.10539				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond				100.22706		100.21150				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond				100.35151		100.33462				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond				101.49651		101.48181				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.57300	109.47783	7.59300	109.40114				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.67000	102.56366	6.63500	102.56026				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			8.15500	110.27713	8.17500	110.19109				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				100.65276		100.63670				0.00	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 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				103.33385		103.32135				0.00	0	670,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML13 On 23/09/2026 Spot Bond				100.35832		100.34205				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond				100.74063		100.72491				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				100.78494		100.76857				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				101.76955		101.75476				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				101.79584		101.78096				0.00	0	100,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PMM56 On 28/02/2023 Spot Bond				100.72824		100.71101				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond				100.02791		100.06652				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				100.74529		100.72750				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			8.08000	112.52799	8.10000	112.42227			765,466,758,992,000.00	1,332,359,747,400	973,146,924,30	
<b>Total R186 SPOT</b>									<b>5,466,758,992,000.00</b>	<b>332,359,747,400</b>	<b>973,146,924,30</b>	
<b>Total For R186</b>									<b>5,466,758,992,000.00</b>	<b>332,359,747,400</b>	<b>973,146,924,30</b>	
R197 On 07/12/2023 Spot Bond			1.26000	328.53870	1.30000	328.29943			3,217,017,636,000.00	2,553,188,600	29,647,552,20	
<b>Total R197 SPOT</b>									<b>3,217,017,636,000.00</b>	<b>2,553,188,600</b>	<b>29,647,552,20</b>	
<b>Total For R197</b>									<b>3,217,017,636,000.00</b>	<b>2,553,188,600</b>	<b>29,647,552,20</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			3.87500	248.59560	3.94000	247.04823			324,137,430,650,000.00	83,648,369,200	104,322,210,100
<b>Total R202 SPOT</b>									<b>24,137,430,650,000.00</b>	<b>83,648,369,200</b>	<b>104,322,210,100</b>
<b>Total For R202</b>									<b>24,137,430,650,000.00</b>	<b>83,648,369,200</b>	<b>104,322,210,100</b>
R2023 On 28/02/2023 Spot Bond			5.48500	102.83832	5.45000	102.85349			749,757,783,000,000.00	319,007,800,000	466,035,608,000
<b>Total R2023 SPOT</b>									<b>19,757,783,000,000.00</b>	<b>319,007,800,000</b>	<b>466,035,608,000</b>
<b>Total For R2023</b>									<b>19,757,783,000,000.00</b>	<b>319,007,800,000</b>	<b>466,035,608,000</b>
R2030 On 31/01/2030 Spot Bond			9.59000	92.97299	9.52500	93.28170			360,382,737,710,000.00	2,748,736,469,000	2,549,014,539,700
<b>Total R2030 SPOT</b>									<b>30,382,737,710,000.00</b>	<b>748,736,469,000</b>	<b>549,014,539,700</b>
<b>Total For R2030</b>									<b>30,382,737,710,000.00</b>	<b>748,736,469,000</b>	<b>549,014,539,700</b>
R2032 On 31/03/2032 Spot Bond			9.95000	89.69346	9.88000	90.07578			155,200,394,010,000.00	417,608,079,800	1,235,118,491,700
<b>Total R2032 SPOT</b>									<b>5,200,394,010,000.00</b>	<b>417,608,079,800</b>	<b>235,118,491,700</b>
<b>Total For R2032</b>									<b>5,200,394,010,000.00</b>	<b>417,608,079,800</b>	<b>235,118,491,700</b>
R2035 On 28/02/2035 Spot Bond			10.31500	90.90249	10.23000	91.43500			715,630,979,381,500.00	263,270,090,100	835,212,443,800
<b>Total R2035 SPOT</b>									<b>15,630,979,381,500.00</b>	<b>263,270,090,100</b>	<b>335,212,443,800</b>
<b>Total For R2035</b>									<b>15,630,979,381,500.00</b>	<b>263,270,090,100</b>	<b>335,212,443,800</b>
R2037 On 31/01/2037 Spot Bond			10.45500	87.10312	10.37500	87.61227			345,557,877,850,500.00	319,995,971,100	328,736,730,000
<b>Total R2037 SPOT</b>									<b>15,557,877,850,500.00</b>	<b>319,995,971,100</b>	<b>328,736,730,000</b>
<b>Total For R2037</b>									<b>15,557,877,850,500.00</b>	<b>319,995,971,100</b>	<b>328,736,730,000</b>
R2040 On 31/01/2040 Spot Bond			10.60000	89.06850	10.51500	89.65370			311,803,279,320,000.00	689,792,762,200	1,409,522,214,900
<b>Total R2040 SPOT</b>									<b>11,803,279,320,000.00</b>	<b>689,792,762,200</b>	<b>409,522,214,900</b>
<b>Total For R2040</b>									<b>11,803,279,320,000.00</b>	<b>689,792,762,200</b>	<b>409,522,214,900</b>
R2044 On 31/01/2044 Spot Bond			10.62500	85.91333	10.53500	86.55225			517,254,683,125,000.00	519,271,029,000	334,673,676,200
<b>Total R2044 SPOT</b>									<b>17,254,683,125,000.00</b>	<b>519,271,029,000</b>	<b>334,673,676,200</b>
<b>Total For R2044</b>									<b>17,254,683,125,000.00</b>	<b>519,271,029,000</b>	<b>334,673,676,200</b>
R2048 On 28/02/2048 Spot Bond			10.57000	85.00477	10.48000	85.66832			075,897,086,582,000.00	1,804,720,632,600	3,800,926,081,600
<b>Total R2048 SPOT</b>									<b>5,897,086,582,000.00</b>	<b>804,720,632,600</b>	<b>300,926,081,600</b>
<b>Total For R2048</b>									<b>5,897,086,582,000.00</b>	<b>804,720,632,600</b>	<b>300,926,081,600</b>
R209 On 31/03/2036 Spot Bond			10.28500	70.65424	10.20500	71.09597			984,071,382,210,500.00	192,909,225,300	489,375,599,000
<b>Total R209 SPOT</b>									<b>14,071,382,210,500.00</b>	<b>192,909,225,300</b>	<b>489,375,599,000</b>
<b>Total For R209</b>									<b>14,071,382,210,500.00</b>	<b>192,909,225,300</b>	<b>489,375,599,000</b>
R210 On 31/03/2028 Spot Bond			2.83000	217.42234	2.86000	217.03409			26,766,436,018,000.00	9,458,104,600	200,206,112,100
<b>Total R210 SPOT</b>									<b>26,766,436,018,000.00</b>	<b>9,458,104,600</b>	<b>200,206,112,100</b>
<b>Total For R210</b>									<b>26,766,436,018,000.00</b>	<b>9,458,104,600</b>	<b>200,206,112,100</b>
R213 On 28/02/2031 Spot Bond			9.82000	84.36263	9.75000	84.70571			918,439,102,566,000.00	297,193,391,300	498,853,116,100
<b>Total R213 SPOT</b>									<b>18,439,102,566,000.00</b>	<b>297,193,391,300</b>	<b>498,853,116,100</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total For R213</b>									<b>18,439,102,566,000.00</b>	<b>297,193,391,300</b>	<b>498,853,116,100</b>
R214 On 28/02/2041 Spot Bond			10.59000	67.64481	10.50000	68.16544			678,655,563,115,000.00	536,228,098,500	414,422,607,600
<b>Total R214 SPOT</b>									<b>78,655,563,115,000.00</b>	<b>536,228,098,500</b>	<b>414,422,607,600</b>
<b>Total For R214</b>									<b>78,655,563,115,000.00</b>	<b>536,228,098,500</b>	<b>414,422,607,600</b>
RDFB1: On 27/11/2022 Spot Bond				101.00624		100.99120			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond				100.67328		100.65747			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond				100.71589		100.69982			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				100.62077		100.60422			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				99.19572		99.17558			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond				100.39229		100.37601			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond				100.35309		100.33605			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond				100.24647		100.22969			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				100.78048		100.76522			0.00	0	
<b>Total RDFB23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>									<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond				99.63343		99.61528			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				100.92932		100.91328			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.35813		101.34097				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				101.20521		101.18382				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/09/2022 Spot Bond				100.45094		100.43341				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				100.68561		100.66536				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				100.96124		100.93426				0.00	0	200,000,00
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RED30 On 17/11/2023 Spot Bond				101.55263		101.52366				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				101.88703		101.85995				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				100.91237		100.88676				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				99.76733		99.80717				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				99.82835		99.79940				0.00	100,000,000	50,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
RED70 On 17/04/2023 Spot Bond				100.13463		100.10292				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond				100.01956		100.00388				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				100.71076		100.69443				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				101.48800		101.47023				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond				100.13402		100.11726				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				101.08861		101.07198				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond				100.36129		100.34395				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond				100.53284		100.51655				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond				100.56872		100.55139				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond				100.61115		100.59260				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				100.71468		100.69312				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			7.13500	106.87705	7.10000	106.91186				0.00	0	
<b>Total RW23 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 RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			12.02000	95.47789	11.95000	95.74623			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.12000	100.54874	11.05000	100.91074			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				100.77879		100.65564			0.00	700,000,000	700,000,000
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For RWL26</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
RWL28 On 30/06/2028 Spot Bond			10.27000	100.19411	10.20500	100.45582			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			5.64500	105.04891	5.61000	105.03737			0.00	0	
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond				101.06739		101.05141			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				101.11891		101.10220			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			8.05000	110.97388	8.07000	110.87824			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				104.34825		104.33777			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			7.35000	106.17969	7.31500	106.22029			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.12500	103.39202	8.14500	103.30032			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.44500	108.77387	8.46500	108.66396				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			7.42000	106.54037	7.44000	106.47383				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			7.57500	105.59126	7.59500	105.51878				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.41500	103.56185	9.34500	103.92131				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.98500	106.42548	5.95000	106.42839				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			7.85000	113.01683	7.87000	112.92812				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			8.52500	114.55313	8.54500	114.43390				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	105.14582	6.30000	105.15697				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond				101.62422		101.60962				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	106.38140	7.11500	106.32657				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				103.22624		103.21727				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond				103.49883		103.48803				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond				100.68241		100.66937				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			4.72500	103.66979	4.69000	103.66249				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				101.54891		101.53387				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				102.76744		102.75651				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond				100.24971		100.23517				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				101.37176		101.35668				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				101.88566		101.87142				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				101.93106		101.91751				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond				101.46832		101.45383				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond				100.40409		100.39090				0.00	1,400,000,000	700,000,000
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
SBS67 On 26/06/2029 Spot Bond				100.15366		100.13670				0.00	0	
<b>Total SBS67 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 SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond				100.81590		100.80078				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond				100.66976		100.65305				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				100.82307		100.80775				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				100.89935		100.88340				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				100.51401		100.49618				0.00	0	2,515,000,00
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,515,000,00</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>2,515,000,00</b>
SBSI11 On 07/12/2023 Spot Bond			1.75100	326.02578	1.79100	325.78454				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.91500	225.78131	4.98000	224.39553				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond				100.86645		100.85212				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond				100.72532		100.71027				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 30/09/2022 Spot Bond				101.98161		101.96400				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2024 Spot Bond				103.90867		103.89023				0.00	0	500,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBT10 On 30/09/2025 Spot Bond				104.18483		104.16730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/12/2026 Spot Bond				100.69893		100.67707				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 08/04/2027 Spot Bond				100.24471		100.10635				0.00	0	330,000,00
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
SBT201 On 13/02/2023 Spot Bond				102.80586		102.79080				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond				101.92697		101.91061				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.85500	109.12783	6.82000	109.16319				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond				99.43489		99.41618				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond				102.22644		102.21026				0.00	0	175,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>175,000,00</b>
SBT207 On 25/06/2025 Spot Bond				106.00616		105.99341				0.00	0	200,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBT208 On 28/11/2025 Spot Bond				102.98852		102.97368				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond				100.40448		100.38684				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond				99.79660		99.77065				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				100.86588		100.84985				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				100.89488		100.87832				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			9.03000	98.38452	9.05000	98.26721				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				100.91074		100.89415				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond				100.92210		100.90661				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				100.94181		100.92467				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				100.93402		100.91702				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				100.99616		100.97806				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				100.91856		100.90184				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				100.99616		100.97806				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				100.98061		100.96279				0.00	0	
<b>Total SLRB7 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 SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond				101.08929		101.06954				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				100.94963		100.93236				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond				101.02721		101.00856				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond				101.01942		101.00091				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			7.18000	104.37427	7.14500	104.38846				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond				100.42722		100.41120				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				100.73155		100.71424				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				101.00833		100.99424				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond				100.80470		100.78829				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond				101.05163		101.03631				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				100.73804		100.72294				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				100.75470		100.73927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.30545		100.28785				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond				101.44921		101.43398				0.00	0	700,000,00
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
SPG00 On 18/06/2022 Spot Bond				100.40871		100.39282				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond				100.61032		100.59401				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond				100.22118		100.20754				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond				100.08882		100.07332				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond				100.77645		100.75997				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond				102.36402		102.34871				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond				100.21797		100.20082				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.25500	155.41699	3.27500	155.30936				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.05500	112.62960	8.07500	112.52384				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			9.31000	87.06930	9.24000	87.42805				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond				98.65608		98.63532				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond				99.99997		99.98391				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.88500	104.08086	6.85000	104.11206				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.86000	115.10726	4.92000	114.22872				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond				99.88215		99.86189				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				101.27191		101.25304				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond				100.54001		100.52361				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			2.29000	323.29703	2.33000	323.05365				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				101.19123		101.17443				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				101.10296		101.08628				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>	

Contract Details	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 SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond				100.11649		100.10144				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			3.13000	155.93918	3.15000	155.83166				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			4.86000	115.10726	4.92000	114.22872				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			4.18500	110.43147	4.23000	110.09483				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			4.01000	203.87094	4.04000	203.50337				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond				100.72596		100.70878				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				100.71279		100.69592				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				100.47972		100.46237				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				100.46872		100.45175				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				101.14946		101.10846				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				101.03571		100.99872				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond				100.36168		100.34433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond				100.00004		99.98362				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond				100.74431		100.72678				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond				100.52863		100.51026				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond				101.07150		101.05443				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>	
SSN083 On 07/12/2033 Spot Bond			4.75000	229.22765	4.81500	227.81754				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond				99.35206		99.33269				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				99.43485		99.41162				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				100.61932		100.60421				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				100.79681		100.77798				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				100.61580		100.59823				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			10.25500	89.65629	10.19000	89.94891				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond				100.43221		100.41158				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.16000	202.21819	4.19000	201.85318				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			4.93000	225.47109	4.99500	224.08751				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond				100.93555		100.91996				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond				100.27618		100.25456				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12( On 11/06/2022 Spot Bond				100.46713		100.45343				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond				100.58390		100.56995				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 12/10/2022 Spot Bond				100.01640		100.00000				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				101.33187		101.31413				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				101.61824		101.59504				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				101.49423		101.47134				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				101.14349		101.12581				0.00	0	
<b>Total SSN141 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 SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond				101.48106		101.45633				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/12/2022 Spot Bond				100.60457		100.58630				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/05/2022 Spot Bond				101.13093		101.11478				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				100.93773		100.92308				0.00	0	
<b>Total SSN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN149</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond				100.69077		100.67660				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 03/06/2022 Spot Bond				100.58602		100.57173				0.00	0	
<b>Total SSN151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN151</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 29/06/2022 Spot Bond				100.22570		100.21065				0.00	0	
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond				100.18368		100.16838				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond				100.18401		100.16868				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond				100.18335		100.16807				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 30/06/2022 Spot Bond				100.18368		100.16838				0.00	0	
<b>Total SSN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN156</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond				100.13776		100.12245				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN157 On 05/07/2022 Spot Bond				100.13825		100.12289				0.00	0	
<b>Total SSN158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN158</b>										<b>0.00</b>	<b>0</b>	
SSN158 On 05/07/2022 Spot Bond				100.13825		100.12289				0.00	0	
<b>Total SSN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN159</b>										<b>0.00</b>	<b>0</b>	
SSN159 On 05/07/2022 Spot Bond				100.12285		100.10749				0.00	0	
<b>Total SSN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN160</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond				100.97416		100.95764				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				100.20568		100.20089				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			8.54500	101.65350	8.56500	101.57083				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				100.67688		100.66299				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				100.74217		100.72699				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				100.73940		100.72427				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				100.77393		100.75813				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				100.76006		100.74453				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.21000	101.00288	7.21000	100.98313				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.07287	7.72000	101.05172				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond				101.08723		101.06751				0.00	0	200,000,00
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TC002 On 15/02/2027 Spot Bond				101.16499		101.14390				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 12/10/2022 Spot Bond				100.26889		100.25556				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond				100.67306		100.65872				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond				101.02665		101.01239				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond				101.22690		101.21274				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond				100.81276		100.79831				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond				100.64918		100.63533				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				100.34043		100.32495				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond				100.06172		100.04839				0.00	1,000,000,000	500,000,00
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS163</b>										0.00	1,000,000,000	500,000,000
TFS164 On 22/10/2024 Spot Bond				100.51639		100.50268				0.00	0	
<b>Total TFS164 SPOT</b>										0.00	0	
<b>Total For TFS164</b>										0.00	0	
TFS16E On 15/10/2023 Spot Bond				99.84814		99.83435				0.00	0	
<b>Total TFS165 SPOT</b>										0.00	0	
<b>Total For TFS165</b>										0.00	0	
TFS16E On 15/10/2025 Spot Bond				99.91566		99.90134				0.00	0	
<b>Total TFS166 SPOT</b>										0.00	0	
<b>Total For TFS166</b>										0.00	0	
TFS167 On 27/09/2024 Spot Bond				100.22819		100.21366				0.00	0	
<b>Total TFS167 SPOT</b>										0.00	0	
<b>Total For TFS167</b>										0.00	0	
TFS16E On 27/09/2026 Spot Bond				100.23897		100.22376				0.00	0	
<b>Total TFS168 SPOT</b>										0.00	0	
<b>Total For TFS168</b>										0.00	0	
TFS16E On 30/11/2024 Spot Bond				100.45852		100.44394				0.00	0	
<b>Total TFS169 SPOT</b>										0.00	0	
<b>Total For TFS169</b>										0.00	0	
TFS17C On 30/11/2026 Spot Bond				100.62881		100.61385				0.00	0	
<b>Total TFS170 SPOT</b>										0.00	0	
<b>Total For TFS170</b>										0.00	0	
TFS171 On 22/02/2025 Spot Bond				100.69040		100.67589				0.00	0	
<b>Total TFS171 SPOT</b>										0.00	0	
<b>Total For TFS171</b>										0.00	0	
TFS17Z On 22/02/2027 Spot Bond				100.72043		100.70531				0.00	0	
<b>Total TFS172 SPOT</b>										0.00	0	
<b>Total For TFS172</b>										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										0.00	0	
<b>Total For TH10A7</b>										0.00	0	
TH15A2 On 21/11/2022 Spot Bond				100.79779		100.78142				0.00	0	
<b>Total TH15A2 SPOT</b>										0.00	0	
<b>Total For TH15A2</b>										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	103.85957	9.82000	103.83206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond				100.75390		100.73753				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>	
TH15A5 On 21/11/2022 Spot Bond				100.76861		100.75291				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>	
TH15A8 On 21/11/2022 Spot Bond				100.73804		100.72295				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>	
TH15A9 On 21/11/2022 Spot Bond				100.83249		100.81553				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>	
TH15B1 On 21/11/2022 Spot Bond				100.93994		100.92373				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>	
TH15B2 On 21/11/2022 Spot Bond				100.95717		100.94133				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>	
TH15B3 On 21/11/2022 Spot Bond				100.89773		100.87948				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>	
TH15C1 On 21/11/2022 Spot Bond				101.05592		101.03884				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>	
TH15C2 On 21/11/2022 Spot Bond				100.86442		100.84683				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>	
TH15C3 On 21/11/2022 Spot Bond				101.74037		101.71605				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>	
TH15D1 On 21/11/2022 Spot Bond				101.37823		101.35400				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond				101.15977		101.13633				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				100.83965		100.82506				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond				101.33543		101.32050				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.17830	8.49000	101.15506				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				100.95290		100.93829				0.00	0	35,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
TH16A: On 21/08/2024 Spot Bond				100.78110		100.76515				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				100.74637		100.73111				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				100.77693		100.76107				0.00	0	15,000,00
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
TH16A: On 21/08/2024 Spot Bond			5.76000	100.80323	5.76000	100.78742				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				100.80749		100.79102				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				100.85747		100.84001				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>	
TH16B: On 21/08/2024 Spot Bond				100.86025		100.84274				0.00	0	
<b>Total TH16B3 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 TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond				100.85053		100.83321				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				100.91715		100.89851				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				100.89911		100.88083				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond				101.14866		101.12543				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond				101.26633		101.24078				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond				101.19712		101.17294				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				100.83635		100.81931				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				100.81555		100.79892				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				100.88627		100.86824				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				100.85438		100.83698				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				101.14107		101.11799				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond				101.08987		101.06781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O:On 21/11/2022 Spot Bond				100.67689		100.66300				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond				100.51797		100.50097				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			6.58500	101.85550	6.55000	101.85149				0.00	0	500,000,00
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TL25 On 04/09/2024 Spot Bond			7.20500	106.13705	7.17000	106.19490				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond				101.37691		101.36051				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond				100.06084		101.39974				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			8.55000	101.63889	8.57000	106.18964				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond				100.31365		101.72396				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond				100.63770		100.62189				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond				101.13634		101.12109				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				100.99197		100.97569				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			7.10300	110.08447	7.06800	110.11620			2,568,583,308,500.00	361,619,500	1,142,618,900
<b>Total TN23 SPOT</b>									<b>2,568,583,308,500.00</b>	<b>361,619,500</b>	<b>1,142,618,900</b>
<b>Total For TN23</b>									<b>2,568,583,308,500.00</b>	<b>361,619,500</b>	<b>1,142,618,900</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	40.48884	100.00000	40.39824			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			8.84000	103.24967	8.86000	103.16730			2,536,186,276,000.00	286,898,900	1,775,498,300
<b>Total TN25 SPOT</b>									<b>2,536,186,276,000.00</b>	<b>286,898,900</b>	<b>1,775,498,300</b>
<b>Total For TN25</b>									<b>2,536,186,276,000.00</b>	<b>286,898,900</b>	<b>1,775,498,300</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	16.66207	100.00000	16.62479			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			9.98000	99.13196	10.00000	99.02361			725,564,962,000.00	72,701,900	18,637,185,200
<b>Total TN27 SPOT</b>									<b>725,564,962,000.00</b>	<b>72,701,900</b>	<b>18,637,185,200</b>
<b>Total For TN27</b>									<b>725,564,962,000.00</b>	<b>72,701,900</b>	<b>18,637,185,200</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.43692	100.00000	13.40686			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			10.52000	100.56878	10.45500	100.84951			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			11.12500	96.73470	11.06000	97.05018			0.00	0	1,250,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.30590	8.00000	115.28118			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			11.52200	100.90583	11.43700	101.41421			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			11.81000	92.21448	11.72000	92.81655			0.00	0	620,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.11450	10.75000	100.08587			0.00	0	
<b>Total TN40/R214 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 TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond				101.25984		101.24152				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				101.20914		101.18955				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			5.24500	101.52680	5.26000	101.38126				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond				100.33528		100.31913				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond				100.33230		100.31629				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				100.33873		100.32241				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond				100.34766		100.33093				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	102.36670	7.61000	102.34569				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond				100.29174		100.27757				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				100.29472		100.28041				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				100.49358		100.47498				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			6.59500	105.10797	6.56000	105.10933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.91185		100.89543				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond				101.15603		101.13545				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				100.73549		100.71373				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				100.00000		99.98478				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				99.99976		99.98378				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			6.88500	104.30338	6.85000	104.35025				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				100.00000		99.98478				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				99.99976		99.98378				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.00000	8.62000	99.97681				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond				98.01012		97.98820				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond				100.58726		100.56937				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond				100.38098		100.36273				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				100.36313		100.34570				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond				100.47895		100.45623				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond				100.47895		100.45623				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond				99.62840		99.61513				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				97.81961		97.80564				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond				95.12074		95.10447				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond				94.91200		94.89537				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond				94.25687		94.23952				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				101.78781		101.77070				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond				101.58902		101.56610				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				102.33772		102.31367				0.00	0	
<b>Total TU1D11 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 TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 14/04/2022 Spot Bond				101.03718		101.02512				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				100.95276		100.94070				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				100.91095		100.89830				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				100.87280		100.86015				0.00	2,400,000,000	1,200,000,000
<b>Total TWC400 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For TWC400</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
TWC40 On 23/05/2022 Spot Bond				100.69164		100.67884				0.00	0	
<b>Total TWC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC401</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 27/05/2022 Spot Bond				100.60649		100.59359				0.00	0	
<b>Total TWC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC402</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 03/06/2022 Spot Bond				100.51803		100.50508				0.00	0	
<b>Total TWC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC403</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 07/07/2022 Spot Bond				100.08030		100.06692				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.38000	103.97840	10.40000	103.88570				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				100.87971		100.86367				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond				100.98064		100.96282				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				100.91677		100.90032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond				101.01945		101.00121				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond				101.02722		101.00857				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond				101.08105		101.06173				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond				101.22891		101.20668				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond				101.27990		101.25712				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond				100.01766		100.05689				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond				100.22088		100.20548				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				100.73323		100.71693				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				100.88940		100.87380				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				100.95545		100.93933				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond				100.73245		100.71742				0.00	0	670,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE18 On 27/08/2024 Spot Bond				100.98772		100.97122			0.00	0	3,000,000,00
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
WHL03 On 02/10/2023 Spot Bond				100.54653		100.53081			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>96,932,072,308,948,500.00</b>	<b>619,339,539,600</b>	<b>350,952,905,50</b>
<b>Total for SPOT :</b>											
									<b>96,932,072,308,948,500.00</b>	<b>619,339,539,600</b>	<b>350,952,905,50</b>
<b>Total Futures</b>											
									<b>32 073 569 252 000.000000000</b>	<b>619,339,553,643</b>	<b>350,954,027,20</b>
<b>Total Options</b>									<b>0.000000000</b>	<b>0</b>	<b>154,70</b>
<b>Grand Total:</b>									<b>96,932,073,569,252,000.00</b>	<b>619,339,553,643</b>	<b>350,954,181,90</b>