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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/05/2022

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			11.56500	75.78348	11.56500	75.78348			0.00	0	
ES33 On 04/08/2022 Bond Future			12.11014	75.25515	12.04486	75.57001			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.33582	72.58954	12.27199	72.88906			0.00	0	
ES33 On 02/02/2023 Bond Future			12.54747	73.83317	12.48343	74.12591			0.00	0	
ES33 On 04/05/2023 Bond Future			12.75109	71.37163	12.68710	71.65693			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			11.95500	74.28632	11.95500	74.28632			0.00	0	
ES42 On 04/08/2022 Bond Future			12.48431	73.47334	12.39277	73.97971			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.69148	70.30359	12.59962	70.79773			0.00	0	
ES42 On 02/02/2023 Bond Future			12.87882	71.51050	12.78531	72.00144			0.00	0	
ES42 On 04/05/2023 Bond Future			13.06706	68.53495	12.97195	69.02209			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025 On 05/05/2022 Bond Future			160.89736	160.89736	160.89736	160.89736			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	04/08/2022	Bond Future			161.05718	161.05718	161.04088	161.04088			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			163.44670	163.44670	163.38673	163.38673			0.00	0	
I2025	On	02/02/2023	Bond Future			164.56200	164.56200	164.47455	164.47455			0.00	0	
I2025	On	04/05/2023	Bond Future			167.51249	167.51249	167.39450	167.39450			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,30</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>7,30</b>
I2029	On	05/05/2022	Bond Future			118.32344	118.32344	118.32344	118.32344			0.00	0	
I2029	On	04/08/2022	Bond Future			119.00292	119.00292	118.79886	118.79886			0.00	0	3,9
I2029	On	03/11/2022	Bond Future			119.52913	119.52913	119.29030	119.29030			0.00	0	
I2029	On	02/02/2023	Bond Future			121.57109	121.57109	121.30873	121.30873			0.00	0	
I2029	On	04/05/2023	Bond Future			122.47322	122.47322	122.18508	122.18508			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,91</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,91</b>
I2033	On	05/05/2022	Bond Future			114.65110	114.65110	114.65110	114.65110			0.00	0	
I2033	On	04/08/2022	Bond Future			115.02747	115.02747	114.90205	114.90205			0.00	0	7,0
I2033	On	03/11/2022	Bond Future			115.41116	115.41116	115.25322	115.25322			0.00	0	
I2033	On	02/02/2023	Bond Future			117.38257	117.38257	117.20308	117.20308			0.00	0	
I2033	On	04/05/2023	Bond Future			118.12449	118.12449	117.92153	117.92153			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,04</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,04</b>
I2038	On	05/05/2022	Bond Future			132.22620	132.22620	132.22620	132.22620			0.00	0	
I2038	On	04/08/2022	Bond Future			129.77696	129.77696	129.75749	129.75749			0.00	0	6,8
I2038	On	03/11/2022	Bond Future			131.70278	131.70278	131.64807	131.64807			0.00	0	
I2038	On	02/02/2023	Bond Future			132.06682	132.06682	131.98997	131.98997			0.00	0	
I2038	On	04/05/2023	Bond Future			134.43577	134.43577	134.33430	134.33430			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,8</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,8</b>
I2046	On	05/05/2022	Bond Future			120.34227	120.34227	120.34227	120.34227			0.00	0	
I2046	On	04/08/2022	Bond Future			119.46251	119.46251	119.24475	119.24475			0.00	0	15,9
I2046	On	03/11/2022	Bond Future			119.28805	119.28805	119.03508	119.03508			0.00	0	1,5
I2046	On	02/02/2023	Bond Future			121.32687	121.32687	121.05008	121.05008			0.00	0	
I2046	On	04/05/2023	Bond Future			121.49621	121.49621	121.19369	121.19369			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,5</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,5</b>
I2050	On	05/05/2022	Bond Future			124.72859	124.72859	124.72859	124.72859			0.00	0	
I2050	On	04/08/2022	Bond Future			121.83850	121.83850	121.82028	121.82028			7,919,502.50	65	11,11
I2050	On	03/11/2022	Bond Future			123.64624	123.64624	123.59480	123.59480			0.00	0	
I2050	On	02/02/2023	Bond Future			123.66388	123.66388	123.59198	123.59198			0.00	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
I2050	On	04/05/2023	Bond Future			125.88224	125.88224	125.78703	125.78703			0.00	0	
<b>Total I2050 Future</b>												<b>7,919,502.50</b>	<b>65</b>	<b>11,17</b>
<b>Total For I2050</b>												<b>7,919,502.50</b>	<b>65</b>	<b>11,17</b>
R186	On	05/05/2022	Bond Future			8.26500	112.45327	8.26500	112.45327		5.17	0.00	0	
R186	On	04/08/2022	Bond Future			8.84655	107.29145	8.84902	107.28234		5.40	32,294,726.45	301	78,04
R186	On	03/11/2022	Bond Future			9.05871	108.85860	9.06974	108.82024		5.14	0.00	0	11,12
R186	On	02/02/2023	Bond Future			9.23433	105.40150	9.25153	105.34520		5.06	0.00	0	
R186	On	04/05/2023	Bond Future			9.40740	107.27401	9.43212	107.19812		4.84	0.00	0	
<b>Total R186 Future</b>												<b>32,294,726.45</b>	<b>301</b>	<b>89,17</b>
R186	On	04/08/2022	Bond Future	6.96	Call			2.38000	0.00238	2,270	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,263.67000	7.26367	7,254,450	4.88	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			140.90000	0.14090	139,010	5.09	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,483.43000	3.48343	3,472,430	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			240.53000	0.24053	238,120	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			236.06000	0.23606	230,640	6.16	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,933.81000	2.93381	2,922,290	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			247.66000	0.24766	245,220	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,902.90000	2.90290	2,891,350	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			254.81000	0.25481	252,350	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,872.02000	2.87202	2,860,450	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,600.27000	3.60027	3,603,960	6.16	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			795.49000	0.79549	804,110	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,622.05000	2.62205	2,592,310	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			770.85000	0.77085	779,240	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,668.49000	2.66849	2,638,520	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			783.11000	0.78311	791,620	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,645.20000	2.64520	2,615,350	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,634.85000	3.63485	3,589,650	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			574.81000	0.57481	586,060	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,611.71000	3.61171	3,566,660	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			553.35000	0.55335	564,300	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,658.12000	3.65812	3,612,770	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			564.02000	0.56402	575,120	4.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,247.12000	1.24712	1,272,490	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,115.76000	3.11576	3,065,240	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,259.31000	1.25931	1,284,850	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,096.58000	3.09658	3,046,230	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,234.59000	1.23459	1,259,790	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,134.62000	3.13462	3,083,930	4.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>10,800</b>
<b>Total For R186</b>												<b>32,294,726.45</b>	<b>301</b>	<b>99,970</b>
R197	On	05/05/2022	Bond Future			330.60031	330.60031	330.60031	330.60031			0.00	0	
R197	On	04/08/2022	Bond Future			326.63476	326.63476	326.51181	326.51181			75,125,994.80	230	6,510
R197	On	03/11/2022	Bond Future			331.48043	331.48043	331.26765	331.26765			0.00	0	
R197	On	02/02/2023	Bond Future			328.44711	328.44711	328.17821	328.17821			0.00	0	
R197	On	04/05/2023	Bond Future			334.34145	334.34145	334.00994	334.00994			0.00	0	
<b>Total R197 Future</b>												<b>75,125,994.80</b>	<b>230</b>	<b>6,510</b>
<b>Total For R197</b>												<b>75,125,994.80</b>	<b>230</b>	<b>6,510</b>
R202	On	05/05/2022	Bond Future			252.83757	252.83757	252.83757	252.83757			0.00	0	
R202	On	04/08/2022	Bond Future			248.64727	248.64727	249.31526	249.31526			0.00	0	6,510
R202	On	03/11/2022	Bond Future			252.33563	252.33563	252.94613	252.94613			0.00	0	
R202	On	02/02/2023	Bond Future			252.02633	252.02633	252.60693	252.60693			0.00	0	
R202	On	04/05/2023	Bond Future			256.54619	256.54619	257.09276	257.09276			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,510</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,510</b>
R2023	On	05/05/2022	Bond Future			5.41500	103.30290	5.41500	103.30290		0.96	0.00	0	
R2023	On	04/08/2022	Bond Future			5.60289	104.58898	5.60220	104.58935		0.68	0.00	0	22,180
R2023	On	03/11/2022	Bond Future			5.34481	102.19889	5.43337	102.17157		0.37	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,180</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			297.91000	0.29791	296,900	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			64.01000	0.06401	63,370	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			302.23000	0.30223	301,230	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			62.87000	0.06287	62,240	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			306.40000	0.30640	305,400	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			61.59000	0.06159	60,960	0.76	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			291.86000	0.29186	313,800	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			34.52000	0.03452	29,140	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			286.78000	0.28678	308,590	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			35.57000	0.03557	30,060	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			289.41000	0.28941	311,280	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			35.14000	0.03514	29,690	0.43	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>22,180</b>
R2030	On	05/05/2022	Bond Future			9.89000	92.11817	9.89000	92.11817		8.23	0.00	0	
R2030	On	04/08/2022	Bond Future			10.43540	87.78697	10.41158	87.89870		8.42	125,447,580.13	1,429	96,300
R2030	On	03/11/2022	Bond Future			10.63865	89.07053	10.61897	89.15981		8.08	567,735,558.22	6,374	18,700
R2030	On	02/02/2023	Bond Future			10.82215	86.56850	10.80477	86.64476		8.14	0.00	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	04/05/2023	Bond Future			11.00607	88.10800	10.99138	88.17035		7.85	0.00	0	
<b>Total R2030 Future</b>												<b>693,183,138.35</b>	<b>7,803</b>	<b>115,04</b>
R2030	On	04/08/2022	Bond Future	8.30	Call			2.02000	0.00202	1,690	8.10	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,670.50000	10.67050	10,781,900	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			35.36000	0.03536	31,210	7.79	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,735.34000	6.73534	6,842,920	7.79	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			189.95000	0.18995	173,650	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			610.25000	0.61025	631,730	9.15	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,406.18000	4.40618	4,501,610	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			196.04000	0.19604	179,340	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,362.45000	4.36245	4,457,480	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			202.29000	0.20229	185,180	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,318.91000	4.31891	4,413,530	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			3,091.92000	3.09192	3,001,670	9.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			987.05000	0.98705	953,890	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,431.27000	3.43127	3,487,390	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			0.00000	0.00000	4,829,740	9.11	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			0.00000	0.00000	734,620	9.11	367,310.00	500	50
R2030	On	03/11/2022	Bond Future	9.70	Call			0.00000	0.00000	475,580	7.59	237,790.00	500	50
R2030	On	03/11/2022	Bond Future	9.70	Put			0.00000	0.00000	4,867,170	7.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			971.64000	0.97164	938,810	7.83	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,462.90000	3.46290	3,519,350	7.83	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,002.85000	1.00285	969,340	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,400.06000	3.40006	3,455,830	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			0.00000	0.00000	1,131,180	7.91	565,590.00	500	50
R2030	On	03/11/2022	Bond Future	10.20	Put			0.00000	0.00000	3,149,290	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,813.33000	5.81333	5,871,960	7.64	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Put			4,650.74000	4.65074	4,702,200	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			143.98000	0.14398	138,180	7.55	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,493.20000	9.49320	9,563,660	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			284.11000	0.28411	274,070	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,708.78000	7.70878	7,775,000	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			596.57000	0.59657	578,940	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,585.35000	4.58535	4,636,340	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			742.93000	0.74293	722,360	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,300.73000	5.30073	5,356,420	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			911.80000	0.91180	888,130	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,816.61000	4.81661	4,869,200	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			977.71000	0.97771	952,910	7.84	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	Opt Intert
R2030 On 02/02/2023 Bond Future	10.00	Call			991.20000	0.99120	966,170	7.85		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,617.97000	4.61797	4,669,200	7.85		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,004.82000	1.00482	979,550	7.86		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,849.52000	1.84952	1,821,040	7.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,837.13000	3.83713	3,871,000	7.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			1,867.82000	1.86782	1,839,170	7.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,811.74000	3.81174	3,845,440	7.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			0.00000	0.00000	1,004,060	7.40	1,084,384.80		1,080	1.08
R2030 On 04/05/2023 Bond Future	10.00	Put			0.00000	0.00000	5,409,330	7.40		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			0.00000	0.00000	5,626,860	8.95		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			0.00000	0.00000	1,378,920	8.95	2,978,467.20		2,160	1.08
R2030 On 04/05/2023 Bond Future	10.52	Call			1,831.32000	1.83132	1,803,000	7.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,862.65000	3.86265	3,896,680	7.72		0.00	0	
<b>Total R2030 Option</b>									<b>5,233,542.00</b>		<b>4,740</b>	<b>6.36</b>
<b>Total For R2030</b>									<b>698,416,680.35</b>		<b>12,543</b>	<b>121.41</b>
R2032 On 05/05/2022 Bond Future			10.28000	88.46357	10.28000	88.46357		9.54		0.00	0	
R2032 On 04/08/2022 Bond Future			10.79207	87.95042	10.76294	88.10487		9.26	65,962,815.00		750	70.28
R2032 On 03/11/2022 Bond Future			10.98548	85.08390	10.95961	85.21717		9.32		0.00	0	87.92
R2032 On 02/02/2023 Bond Future			11.15746	86.52193	11.13320	86.64357		8.95		0.00	0	
R2032 On 04/05/2023 Bond Future			11.32497	83.90161	11.30268	84.01042		9.04		0.00	0	
<b>Total R2032 Future</b>									<b>65,962,815.00</b>		<b>750</b>	<b>158.18</b>
R2032 On 04/08/2022 Bond Future	8.97	Call			3.17000	0.00317	2,580	8.17		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			10,273.83000	10.27383	10,427,690	8.17		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			20.71000	0.02071	17,480	7.98		0.00	0	1.30
R2032 On 04/08/2022 Bond Future	9.40	Put			7,684.99000	7.68499	7,836,210	7.98		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			89.55000	0.08955	78,500	8.25		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.20	Put			3,544.63000	3.54463	3,659,100	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			498.48000	0.49848	457,710	8.95		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,502.66000	3.50266	3,616,340	8.95		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			1,133.06000	1.13306	1,182,630	9.88		0.00	0	7.50
R2032 On 04/08/2022 Bond Future	11.60	Call			4,713.12000	4.71312	4,578,050	10.83		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			420.34000	0.42034	439,720	10.83		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Call			361.65000	0.36165	329,210	8.79		0.00	0	1.30
R2032 On 04/08/2022 Bond Future	10.10	Put			3,980.23000	3.98023	4,102,240	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			484.83000	0.48483	444,850	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,874.76000	5.87476	6,018,160	8.25		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			5,961.27000	5.96127	5,818,320	11.22		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			249.24000	0.24924	260,740	11.22		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			512.52000	0.51252	470,950	8.97		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	04/08/2022	Bond Future	10.22	Put			3,461.13000	3.46113	3,574,010	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			2,379.21000	2.37921	2,274,330	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			581.02000	0.58102	550,100	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			5,118.17000	5.11817	5,220,520	8.71	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Call			85.11000	0.08511	78,330	8.33	0.00	0	1%
R2032	On	03/11/2022	Bond Future	9.31	Put			9,193.94000	9.19394	9,320,430	8.33	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			96.66000	0.09666	89,110	8.32	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,910.82000	8.91082	9,036,540	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,176.69000	1.17669	1,126,690	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,645.50000	3.64550	3,728,770	9.11	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.46	Call			123.80000	0.12380	114,510	8.31	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.46	Put			8,352.28000	8.35228	8,476,260	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			376.15000	0.37615	353,630	8.48	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.92	Put			5,971.93000	5.97193	6,082,680	8.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,542.36000	1.54236	1,483,010	9.26	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.67	Put			3,053.68000	3.05368	3,127,600	9.26	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			645.33000	0.64533	612,030	8.76	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,906.64000	4.90664	5,006,610	8.76	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			714.17000	0.71417	678,430	8.82	0.00	0	5%
R2032	On	03/11/2022	Bond Future	10.21	Put			4,700.76000	4.70076	4,798,290	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			7,078.91000	7.07891	6,961,080	11.33	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			528.84000	0.52884	544,280	11.33	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,312.11000	1.31211	1,258,480	9.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			3,406.89000	3.40689	3,486,530	9.17	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.66	Call			1,520.52000	1.52052	1,461,690	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,084.66000	3.08466	3,159,100	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,166.21000	4.16621	4,067,090	10.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,193.44000	1.19344	1,227,590	10.26	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.16	Put			5,839.18000	5.83918	5,930,830	8.28	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			163.09000	0.16309	154,090	8.06	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			10,015.99000	10.01599	10,128,630	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,937.78000	4.93778	5,020,840	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			224.53000	0.22453	212,830	8.08	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,153.68000	9.15368	9,263,620	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			502.30000	0.50230	480,160	8.13	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,896.59000	6.89659	6,996,090	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			759.67000	0.75967	729,680	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,973.62000	3.97362	4,045,740	8.72	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			839.55000	0.83955	807,380	8.33	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,594.31000	5.59431	5,683,780	8.33	0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2032 On 02/02/2023 Bond Future	10.38	Call			1,078.44000	1.07844	1,040,250	8.48		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,974.81000	4.97481	5,058,260	8.48		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,094.69000	1.09469	1,056,110	8.48		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			666.22000	0.66622	681,280	10.91		0.00	0	7!
R2032 On 02/02/2023 Bond Future	10.40	Call			1,110.84000	1.11084	1,071,870	8.49		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			4,900.69000	4.90069	4,983,360	8.49		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,282.60000	1.28260	1,239,740	8.58		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,542.37000	4.54237	4,621,150	8.58		0.00	0	4!
R2032 On 02/02/2023 Bond Future	10.67	Call			1,605.28000	1.60528	1,555,760	8.72		0.00	0	7!
R2032 On 02/02/2023 Bond Future	11.69	Call			4,377.53000	4.37753	4,291,970	9.59		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,643.80000	1.64380	1,679,880	9.59		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			4,892.44000	4.89244	4,802,830	9.77		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,442.65000	1.44265	1,474,680	9.77		0.00	0	5!
R2032 On 02/02/2023 Bond Future	12.75	Call			8,283.16000	8.28316	8,176,580	10.91		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,034.98000	2.03498	1,987,200	8.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			4,134.41000	4.13441	4,195,440	8.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,056.10000	2.05610	2,008,020	8.82		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			4,105.06000	4.10506	4,165,790	8.82		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,013.99000	2.01399	1,966,510	8.80		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			4,163.93000	4.16393	4,225,260	8.80		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>23,26</b>
<b>Total For R2032</b>										<b>65,962,815.00</b>	<b>750</b>	<b>181,44</b>
R2035 On 05/05/2022 Bond Future			10.64000	89.49427	10.64000	89.49427		10.77		0.00	0	
R2035 On 04/08/2022 Bond Future			11.13634	88.82016	11.07073	89.21127		10.39		0.00	0	131,66
R2035 On 03/11/2022 Bond Future			11.32025	85.63157	11.25600	86.00484		10.50		0.00	0	1!
R2035 On 02/02/2023 Bond Future			11.48822	87.07798	11.42374	87.44353		10.11		0.00	0	
R2035 On 04/05/2023 Bond Future			11.64352	84.12890	11.57909	84.48604		10.23		0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>131,75</b>
R2035 On 04/08/2022 Bond Future	9.53	Call			11.37000	0.01137	7,960	9.05		0.00	0	4!
R2035 On 04/08/2022 Bond Future	9.53	Put			9,982.80000	9.98280	10,370,500	9.05		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			40.24000	0.04024	29,500	8.89		0.00	0	1!
R2035 On 04/08/2022 Bond Future	9.84	Put			7,877.85000	7.87785	8,258,220	8.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			546.86000	0.54686	456,290	9.73		0.00	0	4!
R2035 On 04/08/2022 Bond Future	10.73	Put			2,995.55000	2.99555	3,255,540	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			281.90000	0.28190	320,190	12.32		0.00	0	4!
R2035 On 04/08/2022 Bond Future	10.64	Call			737.97000	0.73797	625,620	9.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,370.67000	3.37067	3,649,430	9.92		0.00	0	1!
R2035 On 04/08/2022 Bond Future	10.72	Call			900.64000	0.90064	771,630	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			3,035.69000	3.03569	3,297,790	10.05		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	Opt Interr
R2035 On 04/08/2022 Bond Future	10.73	Call			922.43000	0.92243	791,310	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,870.43000	3.87043	4,170,970	9.73		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			944.53000	0.94453	811,290	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,955.79000	2.95579	3,213,660	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,010.76000	2.01076	1,795,310	10.55		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,657.33000	1.65733	1,832,990	10.55		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			6,562.15000	6.56215	6,209,330	12.32		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			859.90000	0.85990	763,670	9.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,996.79000	4.99679	5,273,830	9.69		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Call			2,146.33000	2.14633	1,969,390	10.39		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,885.25000	2.88525	3,081,580	10.39		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			157.06000	0.15706	132,150	9.26		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			9,152.49000	9.15249	9,500,850	9.26		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			468.74000	0.46874	407,160	9.29		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			6,312.82000	6.31282	6,624,510	9.29		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			8,270.59000	8.27059	7,943,930	12.62		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			524.29000	0.52429	570,900	12.62		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			1,770.74000	1.77074	1,613,970	10.25		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,341.54000	3.34154	3,558,040	10.25		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			1,927.18000	1.92718	1,761,730	10.31		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			3,140.05000	3.14005	3,347,870	10.31		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			2,174.47000	2.17447	1,996,100	10.39		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,854.41000	2.85441	3,049,310	10.39		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,203.04000	2.20304	2,023,250	10.40		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,824.05000	2.82405	3,017,530	10.40		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			7,420.49000	7.42049	7,718,260	9.20		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,223.63000	1.22363	1,118,350	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,732.48000	5.73248	5,992,750	9.59		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.87	Put			4,880.22000	4.88022	5,116,840	9.80		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			1,666.47000	1.66647	1,536,400	9.81		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,841.88000	4.84188	5,077,360	9.81		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			272.99000	0.27299	239,970	9.07		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			10,213.51000	10.21351	10,546,040	9.07		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			666.61000	0.66661	598,830	9.20		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.06	Put			4,188.05000	4.18805	4,402,990	9.97		0.00	0	50
R2035 On 02/02/2023 Bond Future	13.22	Call			10,064.47000	10.06447	9,746,050	12.64		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			682.77000	0.68277	729,900	12.64		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			1,623.33000	1.62333	1,495,530	9.79		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,918.78000	4.91878	5,156,530	9.79		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,644.82000	1.64482	1,515,890	9.80		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 02/02/2023 Bond Future	11.05	Call			2,058.51000	2.05851	1,909,020	9.96		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			4,223.00000	4.22300	4,439,060	9.96		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,082.51000	2.08251	1,931,900	9.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,454.96000	2.45496	2,302,490	10.03		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,543.68000	4.54368	4,748,350	10.03		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,479.44000	2.47944	2,326,000	10.04		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,510.59000	4.51059	4,714,290	10.04		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,430.61000	2.43061	2,279,110	10.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,576.95000	4.57695	4,782,590	10.02		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>142,78</b>
R2037 On 05/05/2022 Bond Future			10.79000	85.58893	10.79000	85.58893		11.43		0.00	0	
R2037 On 04/08/2022 Bond Future			11.27951	80.61768	11.20353	81.07596		11.63	806,176.80		10	131,25
R2037 On 03/11/2022 Bond Future			11.45066	81.79684	11.37551	82.23956		11.19	0.00		0	
R2037 On 02/02/2023 Bond Future			11.60654	78.92225	11.53072	79.35904		11.38	0.00		0	
R2037 On 04/05/2023 Bond Future			11.75937	80.32710	11.68305	80.75758		10.96	0.00		0	
<b>Total R2037 Future</b>									<b>806,176.80</b>		<b>10</b>	<b>131,25</b>
R2037 On 04/08/2022 Bond Future	10.10	Call			68.73000	0.06873	49,420	9.93		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			7,182.89000	7.18289	7,621,860	9.93		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			969.65000	0.96965	813,020	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,902.26000	2.90226	3,203,910	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			992.62000	0.99262	833,470	11.10		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,807.80000	1.80780	2,028,900	11.58		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			2,576.94000	2.57694	2,290,620	11.86		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,281.39000	1.28139	1,453,350	11.86		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,862.54000	2.86254	3,161,670	11.10		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			4,859.60000	4.85960	4,482,070	12.87		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			519.77000	0.51977	600,520	12.87		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			1,016.05000	1.01605	854,370	11.12		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,823.35000	2.82335	3,119,950	11.12		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			1,846.97000	1.84697	1,609,790	11.58		0.00	0	1,00
R2037 On 03/11/2022 Bond Future	11.30	Call			2,364.01000	2.36401	2,146,840	11.24		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,812.52000	2.81252	3,038,070	11.24		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,393.64000	2.39364	2,174,810	11.25		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,782.54000	2.78254	3,006,430	11.25		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,423.69000	2.42369	2,203,200	11.26		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,753.05000	2.75305	2,975,280	11.26		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,667.00000	4.66700	4,941,390	10.95		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			1,766.86000	1.76686	1,607,220	10.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037	On	02/02/2023	Bond Future	11.03	Put		4,743.22000	4.74322	5,020,370	10.93		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,789.67000	1.78967	1,628,650	10.94		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,704.99000	4.70499	4,980,760	10.94		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,812.65000	1.81265	1,650,250	10.95		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,559.32000	2.55932	2,375,110	10.83		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,655.65000	4.65565	4,901,920	10.83		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,509.84000	2.50984	2,327,930	10.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,724.03000	4.72403	4,972,600	10.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,534.51000	2.53451	2,351,450	10.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,689.74000	4.68974	4,937,160	10.82		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>806,176.80</b>	<b>10</b>	<b>133,50</b>
R2040	On	05/05/2022	Bond Future			10.89000	87.72544	10.89000	87.72544	12.02		0.00	0	
R2040	On	04/08/2022	Bond Future			11.39416	82.25696	11.29732	82.88378	12.24	235,419,419.52		2,862	120,30
R2040	On	03/11/2022	Bond Future			11.56054	83.46016	11.46356	84.07339	11.78	328,415,729.60		3,935	3,90
R2040	On	02/02/2023	Bond Future			11.71231	80.36355	11.61372	80.97342	12.01	0.00		0	
R2040	On	04/05/2023	Bond Future			11.86069	81.79443	11.76063	82.40077	11.58	0.00		0	
<b>Total R2040 Future</b>												<b>563,835,149.12</b>	<b>6,797</b>	<b>124,30</b>
R2040	On	04/08/2022	Bond Future	9.70	Call			9.49000	0.00949	5,660	10.70	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			11,527.30000	11.52730	12,150,290	10.70	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			500.89000	0.50089	379,840	11.28	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put			4,538.76000	4.53876	5,044,530	11.28	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			1,188.17000	1.18817	961,920	11.93	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			422.52000	0.42252	510,020	14.20	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put			2,958.07000	2.95807	3,358,640	11.93	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			1,213.88000	1.21388	984,270	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,916.50000	2.91650	3,313,710	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			1,239.91000	1.23991	1,006,940	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,875.34000	2.87534	3,269,190	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			6,218.18000	6.21818	5,678,860	14.20	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			2,509.57000	2.50957	2,213,130	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,979.58000	2.97958	3,296,370	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			0.00000	0.00000	6,667,740	13.41	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			0.00000	0.00000	974,260	13.41	1,071,686.00	1,100	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call			0.00000	0.00000	654,850	10.67	720,335.00	1,100	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put			0.00000	0.00000	6,360,660	10.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			0.00000	0.00000	1,687,720	11.44	1,856,492.00	1,100	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put			0.00000	0.00000	4,004,800	11.44	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			2,541.55000	2.54155	2,242,780	11.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	03/11/2022	Bond Future	11.40	Put		2,947.42000	2.94742	3,261,880	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,573.74000	2.57374	2,272,650	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,915.54000	2.91554	3,227,680	11.68	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,151.97000	5.15197	5,541,770	11.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,944.21000	1.94421	1,722,220	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,110.60000	5.11060	5,498,480	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,894.89000	1.89489	1,676,730	11.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,193.61000	5.19361	5,585,320	11.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,919.46000	1.91946	1,699,390	11.62	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		2,777.41000	2.77741	2,517,910	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,896.84000	4.89684	5,243,680	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,804.75000	2.80475	2,543,600	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,860.72000	4.86072	5,205,910	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,750.21000	2.75021	2,492,350	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,933.19000	4.93319	5,281,670	11.32	0.00	0	
<b>Total R2040 Option</b>											<b>3,648,513.00</b>	<b>3,300</b>	<b>4,66</b>
<b>Total For R2040</b>											<b>567,483,662.12</b>	<b>10,097</b>	<b>129,04</b>
R2044	On	05/05/2022	Bond Future			10.91000	84.53500	10.91000	84.53500	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future			11.40442	79.10698	11.31269	79.71105	12.91	237,320.94	3	69,3
R2044	On	03/11/2022	Bond Future			11.56187	80.26424	11.47005	80.85515	12.42	0.00	0	
R2044	On	02/02/2023	Bond Future			11.70521	77.23878	11.61191	77.82653	12.68	0.00	0	
R2044	On	04/05/2023	Bond Future			11.84490	78.61415	11.75027	79.19850	12.23	0.00	0	
<b>Total R2044 Future</b>											<b>237,320.94</b>	<b>3</b>	<b>69,31</b>
R2044	On	04/08/2022	Bond Future	11.08	Call		1,297.09000	1.29709	1,066,410	12.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,864.57000	2.86457	3,237,960	12.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,324.61000	1.32461	1,090,640	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,823.67000	2.82367	3,193,770	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,352.31000	1.35231	1,115,050	12.68	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,783.05000	2.78305	3,149,860	12.68	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,589.90000	2.58990	2,299,820	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,980.42000	2.98042	3,281,250	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,525.20000	2.52520	2,239,610	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,046.51000	3.04651	3,351,830	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,557.45000	2.55745	2,269,610	12.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,013.32000	3.01332	3,316,390	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,070.69000	5.07069	5,437,880	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,073.45000	2.07345	1,851,040	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,029.01000	5.02901	5,394,350	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,021.71000	2.02171	1,803,020	12.30	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 Intere
R2044 On 02/02/2023 Bond Future	11.14	Put			5,112.38000	5.11238	5,481,440	12.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,047.62000	2.04762	1,827,060	12.31		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,842.51000	2.84251	2,589,760	11.96		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,941.57000	4.94157	5,273,170	11.96		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,870.70000	2.87070	2,616,350	11.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,904.81000	4.90481	5,234,810	11.97		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,814.45000	2.81445	2,563,310	11.95		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,978.55000	4.97855	5,311,760	11.95		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>237,320.94</b>	<b>3</b>	<b>69,31</b>
R2048 On 05/05/2022 Bond Future			10.83500	83.68143	10.83500	83.68143		13.12		0.00	0	
R2048 On 04/08/2022 Bond Future			11.32119	82.51339	11.23457	83.10174		12.68	14,852,410.20		180	188,92
R2048 On 03/11/2022 Bond Future			11.47587	79.29592	11.38917	79.87096		12.87	0.00		0	
R2048 On 02/02/2023 Bond Future			11.61649	80.63559	11.52840	81.20727		12.44	0.00		0	
R2048 On 04/05/2023 Bond Future			11.74524	77.63581	11.65599	78.20391		12.68	0.00		0	
<b>Total R2048 Future</b>									<b>14,852,410.20</b>		<b>180</b>	<b>188,92</b>
R2048 On 04/08/2022 Bond Future	9.70	Call			10.75000	0.01075	6,730	11.07		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			11,850.52000	11.85052	12,434,850	11.07		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			87.33000	0.08733	60,250	10.75		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			7,752.82000	7.75282	8,314,090	10.75		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			206.24000	0.20624	150,360	11.04		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,017.36000	3.01736	3,388,730	12.27		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,271.19000	1.27119	1,050,910	12.29		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,974.70000	2.97470	3,342,770	12.29		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			6,292.38000	6.29238	6,824,850	11.04		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			1,299.74000	1.29974	1,076,170	12.31		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,932.34000	2.93234	3,297,120	12.31		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			1,029.25000	1.02925	838,480	12.10		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			3,375.80000	3.37580	3,773,380	12.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,242.84000	1.24284	1,025,860	12.27		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,597.65000	2.59765	2,319,920	12.93		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,196.90000	3.19690	3,494,210	12.93		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,630.80000	2.63080	2,350,890	12.94		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,162.45000	3.16245	3,457,580	12.94		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,664.39000	2.66439	2,382,300	12.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,128.54000	3.12854	3,421,490	12.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,125.07000	5.12507	5,480,840	12.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,042.39000	2.04239	1,830,180	11.98		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,211.47000	5.21147	5,570,940	11.98		0.00	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
R2048 On 02/02/2023 Bond Future	11.07	Call			2,068.93000	2.06893	1,854,870	11.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,167.99000	5.16799	5,525,610	11.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,095.91000	2.09591	1,880,000	12.00		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,015.22000	3.01522	2,764,240	12.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			5,020.58000	5.02058	5,337,700	12.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			2,957.28000	2.95728	2,709,400	12.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,096.91000	5.09691	5,417,130	12.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			2,986.02000	2.98602	2,736,600	12.55		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			5,058.47000	5.05847	5,377,150	12.55		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,45</b>
<b>Total For R2048</b>										<b>14,852,410.20</b>	<b>180</b>	<b>192,37</b>
R209 On 05/05/2022 Bond Future			10.61500	69.32318	10.61500	69.32318		12.07		0.00	0	
R209 On 04/08/2022 Bond Future			11.09940	68.55821	11.03384	68.90076		11.69		0.00	0	13,85
R209 On 03/11/2022 Bond Future			11.26129	66.41478	11.19690	66.74395		11.78		0.00	0	4,15
R209 On 02/02/2023 Bond Future			11.40464	67.53719	11.34006	67.86098		11.39		0.00	0	
R209 On 04/05/2023 Bond Future			11.54274	65.58726	11.47815	65.90507		11.50		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>18,02</b>
R209 On 04/08/2022 Bond Future	10.57	Call			574.55000	0.57455	483,120	11.02		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Put			3,070.77000	3.07077	3,321,890	11.02		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Call			590.33000	0.59033	497,110	11.03		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Put			3,031.36000	3.03136	3,280,690	11.03		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Call			606.39000	0.60639	511,370	11.05		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Put			2,992.30000	2.99230	3,239,830	11.05		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			230.40000	0.23040	196,140	10.34		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Put			6,793.20000	6.79320	7,088,110	10.34		0.00	0	9,50
R209 On 03/11/2022 Bond Future	11.01	Call			1,757.11000	1.75711	1,607,920	11.79		0.00	0	
R209 On 03/11/2022 Bond Future	11.01	Put			2,725.81000	2.72581	2,905,790	11.79		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Call			32.00000	0.03200	25,850	10.42		0.00	0	9,50
R209 On 03/11/2022 Bond Future	9.25	Put			11,174.58000	11.17458	11,497,600	10.42		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Call			65.72000	0.06572	54,070	10.40		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			9,638.79000	9.63879	9,956,310	10.40		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Call			3,133.14000	3.13314	2,925,770	12.45		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Put			1,603.64000	1.60364	1,725,440	12.45		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			771.28000	0.77128	685,790	11.17		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			4,486.72000	4.48672	4,730,400	11.17		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Call			1,733.47000	1.73347	1,585,550	11.78		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Put			2,754.56000	2.75456	2,935,810	11.78		0.00	0	9,50
R209 On 03/11/2022 Bond Future	11.02	Call			1,780.93000	1.78093	1,630,470	11.80		0.00	0	
R209 On 03/11/2022 Bond Future	11.02	Put			2,697.30000	2.69730	2,876,010	11.80		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	03/11/2022	Bond Future	11.03	Call		1,805.10000	1.80510	1,653,380	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,669.19000	2.66919	2,846,640	11.81	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,268.10000	4.26810	4,477,960	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,436.05000	1.43605	1,321,090	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,233.94000	4.23394	4,442,770	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,398.01000	1.39801	1,285,110	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,302.69000	4.30269	4,513,580	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,416.85000	1.41685	1,302,920	10.95	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,157.03000	2.15703	2,021,410	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,062.02000	4.06202	4,244,210	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,178.35000	2.17835	2,041,860	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,031.98000	4.03198	4,213,300	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,135.57000	2.13557	2,000,810	11.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,091.99000	4.09199	4,275,040	11.38	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,50</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>46,52</b>
R210	On	05/05/2022	Bond Future			220.53242	220.53242	220.53242			0.00	0	
R210	On	04/08/2022	Bond Future			222.41201	222.41201	222.20646	222.20646		0.00	0	1,02
R210	On	03/11/2022	Bond Future			222.76008	222.76008	222.49208	222.49208		0.00	0	
R210	On	02/02/2023	Bond Future			226.56648	226.56648	226.25766	226.25766		0.00	0	
R210	On	04/05/2023	Bond Future			227.58686	227.58686	227.23327	227.23327		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
R213	On	05/05/2022	Bond Future			10.14000	83.32233	10.14000	83.32233	9.27	0.00	0	
R213	On	04/08/2022	Bond Future			10.65353	82.90596	10.62438	83.04537	9.03	0.00	0	26,72
R213	On	03/11/2022	Bond Future			10.84962	80.57849	10.82389	80.69797	9.06	0.00	0	
R213	On	02/02/2023	Bond Future			11.02782	81.93878	11.00380	82.04715	8.65	0.00	0	
R213	On	04/05/2023	Bond Future			11.19376	79.84719	11.17184	79.94340	8.76	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>26,72</b>
R213	On	04/08/2022	Bond Future	9.88	Call		263.18000	0.26318	238,350	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,931.64000	3.93164	4,046,220	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		271.52000	0.27152	246,100	8.43	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,889.28000	3.88928	4,003,270	8.43	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		280.04000	0.28004	254,040	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,847.15000	3.84715	3,960,560	8.44	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		412.01000	0.41201	388,930	8.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,158.96000	5.15896	5,255,360	8.30	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,106.37000	1.10637	1,060,560	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		3,252.56000	3.25256	3,326,230	8.78	0.00	0	20



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R213	On	03/11/2022	Bond Future	9.13	Call		89.13000	0.08913	82,440	8.32	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,487.78000	8.48778	8,600,570	8.32	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		102.60000	0.10260	95,060	8.31	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		8,184.98000	8.18498	8,296,920	8.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,158.72000	1.15872	1,111,530	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,160.78000	3.16078	3,233,070	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		553.17000	0.55317	524,590	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,602.97000	4.60297	4,693,870	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		821.94000	0.82194	784,300	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,839.76000	3.83976	3,921,600	8.63	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		1,123.65000	1.12365	1,077,380	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,221.76000	3.22176	3,294,970	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,141.11000	1.14111	1,094,370	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,191.18000	3.19118	3,263,920	8.79	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,667.44000	4.66744	4,742,190	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,209.80000	4.20980	4,279,900	8.39	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		164.46000	0.16446	155,830	7.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,080.75000	9.08075	9,180,490	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		720.51000	0.72051	693,280	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,375.64000	5.37564	5,456,780	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		976.65000	0.97665	943,030	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		913.17000	0.91317	932,750	10.16	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		990.90000	0.99090	956,950	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,633.84000	4.63384	4,708,260	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,005.27000	1.00527	970,990	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,600.40000	4.60040	4,674,490	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,185.66000	1.18566	1,147,390	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,316.28000	1.31628	1,275,320	8.45	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,962.54000	3.96254	4,029,950	8.45	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,086.08000	6.08608	5,997,290	10.16	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,881.24000	1.88124	1,838,970	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,852.95000	3.85295	3,906,890	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,899.98000	1.89998	1,857,440	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,826.38000	3.82638	3,880,050	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,919.13000	1.91913	1,876,330	8.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,800.24000	3.80024	3,853,650	8.61	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>32,01</b>
R214	On	05/05/2022	Bond Future			10.88500	66.43706	10.88500	66.43706	13.14	0.00	0	

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	04/08/2022			11.36799	65.55083	11.27643	66.04375		12.72		0.00	0	15,13
R214	On	03/11/2022			11.52459	63.22280	11.43297	63.70553		12.90		0.00	0	
R214	On	02/02/2023			11.66702	64.29064	11.57402	64.77112		12.48		0.00	0	
R214	On	04/05/2023			11.79774	62.13988	11.70360	62.61782		12.68		0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,13</b>
R214	On	04/08/2022	10.97	Call			894.94000	0.89494	726,880	12.30		0.00	0	
R214	On	04/08/2022	10.97	Put			2,589.56000	2.58956	2,914,420	12.30		0.00	0	
R214	On	04/08/2022	10.98	Call			915.96000	0.91596	745,210	12.32		0.00	0	
R214	On	04/08/2022	10.98	Put			2,554.17000	2.55417	2,876,340	12.32		0.00	0	
R214	On	04/08/2022	10.99	Call			937.28000	0.93728	763,830	12.34		0.00	0	
R214	On	04/08/2022	10.99	Put			2,519.14000	2.51914	2,838,610	12.34		0.00	0	
R214	On	03/11/2022	11.36	Call			2,130.90000	2.13090	1,895,230	13.04		0.00	0	
R214	On	03/11/2022	11.36	Put			2,519.60000	2.51960	2,766,660	13.04		0.00	0	
R214	On	03/11/2022	11.34	Call			2,078.04000	2.07804	1,845,990	13.01		0.00	0	
R214	On	03/11/2022	11.34	Put			2,573.94000	2.57394	2,824,620	13.01		0.00	0	
R214	On	03/11/2022	11.35	Call			2,104.30000	2.10430	1,870,430	13.02		0.00	0	
R214	On	03/11/2022	11.35	Put			2,546.57000	2.54657	2,795,430	13.02		0.00	0	
R214	On	02/02/2023	11.08	Put			4,254.51000	4.25451	4,560,010	12.04		0.00	0	
R214	On	02/02/2023	11.09	Call			1,621.68000	1.62168	1,445,180	12.05		0.00	0	
R214	On	02/02/2023	11.09	Put			4,219.74000	4.21974	4,523,720	12.05		0.00	0	
R214	On	02/02/2023	11.07	Call			1,580.24000	1.58024	1,406,790	12.03		0.00	0	
R214	On	02/02/2023	11.07	Put			4,289.28000	4.28928	4,596,310	12.03		0.00	0	
R214	On	02/02/2023	11.08	Call			1,600.99000	1.60099	1,426,010	12.04		0.00	0	
R214	On	04/05/2023	11.37	Call			2,365.15000	2.36515	2,157,610	12.57		0.00	0	
R214	On	04/05/2023	11.37	Put			4,106.78000	4.10678	4,377,180	12.57		0.00	0	
R214	On	04/05/2023	11.38	Call			2,387.92000	2.38792	2,179,080	12.58		0.00	0	
R214	On	04/05/2023	11.38	Put			4,076.23000	4.07623	4,345,330	12.58		0.00	0	
R214	On	04/05/2023	11.36	Call			2,342.25000	2.34225	2,136,000	12.56		0.00	0	
R214	On	04/05/2023	11.36	Put			4,137.27000	4.13727	4,408,960	12.56		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>15,13</b>
<b>Total for Bond</b>											<b>1,463,099,289.16</b>	<b>24,179</b>	<b>1,252,75</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 04/08/2022 GOVI			812.94100	812.94100	815.81500	815.81500			16,258,820.00	2	1,1
GOVI On 03/11/2022 GOVI			824.90200	824.90200	827.60200	827.60200			0.00	0	
GOVI On 02/02/2023 GOVI			838.77400	838.77400	841.38400	841.38400			0.00	0	
GOVI On 04/05/2023 GOVI			853.59400	853.59400	856.10300	856.10300			0.00	0	
<b>Total GOVI Future</b>									<b>16,258,820.00</b>	<b>2</b>	<b>1,11</b>
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			34,450.00000	3.44500	63,190,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		34,550.00000	3.45500	63,290,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		34,650.00000	3.46500	63,390,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		71,720.00000	7.17200	44,720,000		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		71,920.00000	7.19200	44,920,000		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		71,820.00000	7.18200	44,820,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		94,460.00000	9.44600	120,560,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		94,560.00000	9.45600	120,660,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		94,360.00000	9.43600	120,460,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		32,330.00000	3.23300	7,240,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		32,230.00000	3.22300	7,140,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		32,430.00000	3.24300	7,340,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	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>16,258,820.00</b>	<b>2</b>	<b>1,11</b>
<b>Total for GOVI</b>											<b>16,258,820.00</b>	<b>2</b>	<b>1,11</b>
AL37	On	04/08/2022	Index Future			817.71400	817.71400	817.64500	817.64500		0.00	0	
AL37	On	03/11/2022	Index Future			829.74600	829.74600	829.45900	829.45900		0.00	0	
AL37	On	02/02/2023	Index Future			843.69900	843.69900	843.27200	843.27200		0.00	0	
AL37	On	04/05/2023	Index Future			858.60700	858.60700	858.02300	858.02300		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	04/08/2022	Index Future			925.03300	925.03300	926.51100	926.51100		0.00	0	
AL7T	On	03/11/2022	Index Future			938.64500	938.64500	939.89800	939.89800		0.00	0	
AL7T	On	02/02/2023	Index Future			954.42900	954.42900	955.55100	955.55100		0.00	0	
AL7T	On	04/05/2023	Index Future			971.29300	971.29300	972.26600	972.26600		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	04/08/2022	Index Future			824.35700	824.35700	827.29700	827.29700		0.00	0	12
ALBI	On	03/11/2022	Index Future			836.48600	836.48600	839.25100	839.25100		0.00	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	02/02/2023	Index Future			850.55300	850.55300	853.22700	853.22700			0.00	0	
ALBI	On	04/05/2023	Index Future			865.58100	865.58100	868.15200	868.15200			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
IGOV	On	04/08/2022	Index Future			320.73300	320.73300	320.65300	320.65300			0.00	0	48
IGOV	On	03/11/2022	Index Future			325.53000	325.53000	325.36400	325.36400			0.00	0	
IGOV	On	02/02/2023	Index Future			331.08100	331.08100	330.85900	330.85900			0.00	0	
IGOV	On	04/05/2023	Index Future			337.00500	337.00500	336.72200	336.72200			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
JIBAR F	On	18/05/2022	Jibar Future			4.47500	95.52500	4.48500	95.51500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.95500	95.04500	4.93500	95.06500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.08000	94.92000	5.07000	94.93000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.49000	94.51000	5.50000	94.50000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.59500	94.40500	5.62500	94.37500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			6.02000	93.98000	6.05000	93.95000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.52000	93.48000	6.56000	93.44000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.05500	92.94500	7.03500	92.96500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.45500	92.54500	7.54500	92.45500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.76000	92.24000	7.78000	92.22000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.84500	92.15500	7.86000	92.14000			0.00	0	17
JIBAR F	On	20/03/2024	Jibar Future			8.05500	91.94500	8.08500	91.91500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Derivatives :</b>											<b>1,479,358,109.16</b>	<b>24,181</b>	<b>1,254,85</b>	
ABCPI3	On	07/12/2023	Spot Bond			2.41800	324.43124	2.41800	324.34727			483,600,000,000.00	200,000,000	100,000,000
<b>Total ABCPI3 SPOT</b>												<b>483,600,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABCPI3</b>												<b>483,600,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABF001	On	13/09/2026	Spot Bond					0.00000	100.92456			0.00	0	
<b>Total ABF001 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>												<b>0.00</b>	<b>0</b>	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.98731			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	103.53032	9.65000	103.50351				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			11.64500	90.65985	11.64500	90.63166				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.26038				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.94625				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	99.94137				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.45772				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					0.00000	101.77840				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.20728				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.80200				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.40658				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.79059				0.00	15,500,000,000	15,500,000,000
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>15,500,000,000</b>	<b>15,500,000,000</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>15,500,000,000</b>	<b>15,500,000,000</b>
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.66284				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 Interest
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.54288				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.74485				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.61626				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.22551				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.96601				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.33656				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.89196				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.21671				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.97840				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.04869				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.16146				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.51947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.41681				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.42739				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.43499				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.75800				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.18168				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.10015				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.83287				0.00	400,000,000	200,000,000
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.39247				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.73122				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.53205				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	99.94228				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>	

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 14/02/2027 Spot Bond					0.00000	99.94027				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.93865				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.26778				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.14502				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.39018				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					0.00000	100.81188				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					0.00000	100.85985				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					0.00000	99.87704				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.78000	6.78000	6.78000	150.13301				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	37.09106	100.00000	37.00228				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			2.53000	2.53000	2.53000	159.32294			1,568,600,000,000.00	620,000,000	310,000,000	
<b>Total ABN61 SPOT</b>									<b>1,568,600,000,000.00</b>	<b>620,000,000</b>	<b>310,000,000</b>	
<b>Total For ABN61</b>									<b>1,568,600,000,000.00</b>	<b>620,000,000</b>	<b>310,000,000</b>	
ABN62 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	210.43001			0.00	0	284,600,000	
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>284,600,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>284,600,00</b>
ABN63 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	239.23937				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	102.01146				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			8.58500	8.58500	8.58500	111.24305				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.55000	99.98479	5.55000	99.96960				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.64000	102.01360	5.64000	101.99826				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			8.27500	106.37684	8.27500	106.35341				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			8.99500	107.04581	8.99500	107.02023				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.08000	106.13967	6.08000	106.12239				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			8.22400	103.54938	8.22400	103.52671				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	12.83617	100.00000	12.80791				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			1.52800	328.72754	1.52800	328.65044			15,280,000,000.00		10,000,000	5,000,00
<b>Total ABS12 SPOT</b>									<b>15,280,000,000.00</b>		<b>10,000,000</b>	<b>5,000,00</b>
<b>Total For ABS12</b>									<b>15,280,000,000.00</b>		<b>10,000,000</b>	<b>5,000,00</b>
ABX01 On 10/07/2024 Spot Bond			11.46000	11.46000	11.46000	102.65947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.95879				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.93108				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.77718				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.92861				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.92861				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.95223				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.95223				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	180.42013				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	183.87110				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.88424				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.77463				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	99.91222				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.13003				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.49239				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.71957				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.53527				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.66883				0.00	26,100,000	8,700,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>26,100,000</b>	<b>8,700,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>26,100,000</b>	<b>8,700,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	106.06656				0.00	25,800,000	8,600,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>25,800,000</b>	<b>8,600,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>25,800,000</b>	<b>8,600,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.08117				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.77968				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.36398				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.37628				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			8.88500	98.47370	8.88500	98.45006				0.00	0	
<b>Total AH2A31 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 AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.39494				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.45707				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.53457				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 18/04/2023 Spot Bond					0.00000	100.33126				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.29043				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.80000	105.86980	6.80000	105.85024				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.21383				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.35609				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.44362				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.52925				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.30451				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.70505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.35600				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.44351				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.05582				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.41105				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.49670				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.39977				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.36695				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.48728				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.44571				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.70958				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.12142				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.80000	103.94640	7.80000	103.92467				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			8.24700	106.06059	8.24700	106.03691				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.49500	92.10968	12.49500	92.07884				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			5.57000	188.94461	5.57000	188.87983				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.47773				0.00	0	200,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.84389				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.29368				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.04801				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.07579				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	101.50001				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02668				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.71000	254.60399	4.71000	254.52238				0.00	0	
<b>Total ASN02 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 ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			5.21000	221.48442	5.21000	221.41045				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			4.41000	200.91668	4.41000	200.85401				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.02440				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.77456				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			4.75000	117.56298	4.75000	117.52506				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.81346				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.82485				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.90302				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.43925				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.20813				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.02164				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.81735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.93395				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>	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.86336				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>	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.81577				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>	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.04295				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>	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.83338				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>	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.87591				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>	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.83160				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>	
ASN310 On 31/03/2029 Spot Bond			4.26500	4.26500	4.26500	110.60383				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	103.17856				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.00241				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.13380				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	100.01717				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.26212				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			4.86000	115.97300	4.86000	115.93526				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.88974				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.81340				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					0.00000	100.86625				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85504				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85504				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.23963				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.22384				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.02649				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86888				0.00	0	
<b>Total ASN374 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 ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.35700				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.97134				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					0.00000	100.97134				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.39793				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.84667				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.87669				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.92479				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.84112				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.97983				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2022 Spot Bond					0.00000	101.07015				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.89972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.79165				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.81509				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.04882				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.55011				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.39981				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.35785				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.36097				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.59464				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.12864				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.19305				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.22376				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 17/08/2025 Spot Bond					0.00000	101.62831				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.15458				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	111.03000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.07579				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.57105				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.87586				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.87586				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					0.00000	101.16189				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.28000	98.91114	10.28000	98.88390				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			9.46000	98.50542	9.46000	98.48041				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			10.01000	97.29381	10.01000	97.26770				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.01000	97.29381	10.01000	97.26770				0.00	0	
<b>Total ASN511 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 ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.53057	9.10000	102.50550				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	103.07696	11.05000	103.04633				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	103.06319	11.00000	103.03272				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	102.92550	10.50000	102.89640				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	102.92550	10.50000	102.89640				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.71616				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.14684				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.64391				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	102.95304	10.60000	102.92367				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	100.21819	10.47000	102.88822				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.93927	10.55000	102.91004				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.00370				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.30368				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.18110				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.70777				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.81343				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.15457				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>	
ASN580 On 14/11/2022 Spot Bond					0.00000	99.92514				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>	
ASN583 On 18/03/2024 Spot Bond					0.00000	102.26366				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>	
ASN587 On 31/01/2023 Spot Bond			9.22000	102.57233	9.22000	102.54679				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>	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.49921				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>	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.39342				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.30317				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 23/04/2026 Spot Bond					0.00000	100.28814				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.50663				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.76365				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.17717				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					0.00000	100.95261				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.12031				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.90305				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.69462				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.02121				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.85728				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.57602				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.67799				0.00	0	
<b>Total ASN632 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 ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.96603				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.05720				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.28629				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.16204				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.12569				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.57180				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.86223				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.28126				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.87280				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.69450				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.79882				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.01427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.05582				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.44727				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.52461				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.84399				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.21387				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.16847				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.56659				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.16332				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.91726				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.92419				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.82728				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 09/11/2026 Spot Bond					0.00000	100.01832				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.98140				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.86315				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.87360				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.33360				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.59806				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					0.00000	100.66114				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.05337				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.38581				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.19627				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.16287				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.43803				0.00	0	
<b>Total ASN736 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 ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.87040				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.88260				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.89647				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.98099				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.15406				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN75: On 31/05/2022 Spot Bond					0.00000	101.13763				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.13349				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.07171				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>	
ASN78: On 21/12/2026 Spot Bond			9.71384	9.71384	9.71384	106.94131				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>	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.33372				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	10.20000	10.20000	102.21563				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.00052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN797</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.86370				0.00	0	
<b>Total ASN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN802</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.17475				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					0.00000	100.15287				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					0.00000	100.15316				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					0.00000	101.11620				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					0.00000	100.89695				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					0.00000	100.60287				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					0.00000	100.72110				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					0.00000	100.62028				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					0.00000	100.63251				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					0.00000	100.53487				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	100.57270				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.32132				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.56809				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.68048				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.67867				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.56919				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.48965				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.48965				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.43112				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.37395				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.35099				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.34815				0.00	0	
<b>Total ASN839 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 ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.34815				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.35199				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.62937				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.22617				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.22831				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.23474				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.25193				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.25017				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.84257				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.14801				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.82089				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.66357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.17000	99.14431	7.17000	99.12523				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.63235				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.38343				0.00	0	200,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.01271				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	103.10666				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.07000	12.07000	12.07000	101.69966				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.92067				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.78152				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.78218				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.72333				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.16710				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.75725				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.99486				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.06972				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.31025				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					0.00000	101.19699				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.01183				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>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.06870				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>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.07160				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>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.23807				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>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.82288				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>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.47934				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>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.21087				0.00	0	
<b>Total BAYA90 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 BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.98444				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>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.01243				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>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.98403				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.21060				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.51535				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.23931				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>	
BAYB1 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>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.21143				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>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.41384				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>	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.26837				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>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.21099				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>	
BD030 On 18/04/2028 Spot Bond			9.01500	9.01500	9.01500	96.47742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.13338				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.46136				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.13988				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.93342				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.15843				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.13922				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.93582				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.03720				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.01988				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.79000	103.41104	7.79000	103.38949				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.49092				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	101.67771				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.69710				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.60505				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.44790				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.91703				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.91026				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.31054				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.54000	104.26833	6.54000	104.24980				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.89762				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.18902				0.00	10,000,000,000	10,000,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.44319				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.32398				0.00	0	
<b>Total BID15 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 BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.24627				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.57585				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.41500				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.13700				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.25200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.44500				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 10/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BNPP16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP16</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 23/05/2022 Spot Bond					0.00000	101.05781				0.00	0	
<b>Total BNPP17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP17</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.98134				0.00	0	
<b>Total BNPP18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP18</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2022 Spot Bond					0.00000	100.54486				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.65091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.06326				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.66685				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.44808				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.94083				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.27358				0.00	400,000,000	200,000,000
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BPPF25</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.68367				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.13358				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.13844				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.16001				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.46694				0.00	1,150,000,000	1,650,000,000
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>1,150,000,000</b>	<b>1,650,000,000</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>1,150,000,000</b>	<b>1,650,000,000</b>
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.12264				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.76306				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.01624				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.52212				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.19664				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.51000	109.07115	8.51000	109.04617				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.76000	110.16193	8.76000	110.13598				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.36000	106.16084	9.36000	106.13445				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			10.78000	10.78000	10.78000	101.81938				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.20879				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.62836				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.73771				0.00	0	
<b>Total CGR47 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 CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.39346				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.41616				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>	
CLN311 On 20/03/2023 Spot Bond			4.77000	105.84103	4.77000	103.31000				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				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>	
CLN341 On 20/12/2023 Spot Bond					0.00000	100.87861				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.55500	106.61831	7.55500	106.59683				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.04637	8.70700	108.96600				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.13803				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.29151				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.71582				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>	
CLN375 On 20/03/2024 Spot Bond			10.98000	100.81519	10.98000	100.78591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				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>	
CLN38( On 20/09/2024 Spot Bond			6.50000	113.64610	6.50000	107.61900				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>	
CLN38( On 20/09/2024 Spot Bond					0.00000	103.81100				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>	
CLN39( On 20/09/2022 Spot Bond					0.00000	100.87589				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	99.93127				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	99.93181				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			5.23000	148.59204	5.23000	148.54223				0.00	0	656,800,00
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>656,800,00</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>656,800,00</b>
CLN45( On 31/01/2025 Spot Bond			5.67000	146.92100	5.67000	146.87000				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					0.00000	99.86212				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 28/07/2022 Spot Bond			6.80000	103.11500	6.80000	103.09606				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49: On 20/06/2022 Spot Bond					0.00000	101.01331				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 29/08/2022 Spot Bond					0.00000	101.45581				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond			7.20000	107.90289	7.20000	107.88215				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.95896				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.56634				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.59561				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.14433				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 24/10/2022 Spot Bond					0.00000	100.52035				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.11685				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN51: On 11/10/2022 Spot Bond					0.00000	100.73811				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN51: On 14/11/2022 Spot Bond					0.00000	97.95990				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51: On 15/09/2022 Spot Bond			9.96000	101.51728	9.96000	101.49050				0.00	0	
<b>Total CLN516 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 CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.32754	10.01000	100.30126				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.40756				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	103.49343	9.60000	103.46656				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.00521				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.21545				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.55394	9.20000	101.52909				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.73047				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.50572				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.70832				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.51261				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					0.00000	101.00521				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					0.00000	100.94535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	100.41381				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			10.24000	103.55044	10.24000	103.52188				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					0.00000	99.71010				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					0.00000	100.28747				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					0.00000	100.46674				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>	
CLN540 On 20/12/2023 Spot Bond					0.00000	146.89600				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>	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.25972				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>	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.02290				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>	
CLN545 On 21/08/2026 Spot Bond			9.71000	103.27689	9.71000	103.24984				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>	
CLN546 On 29/03/2025 Spot Bond			9.76000	101.97111	9.76000	101.94470				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>	
CLN547 On 12/11/2025 Spot Bond			9.85000	100.92570	9.85000	100.89933				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	304.51908				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.92945				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.99980				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.34208				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.51335				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	124.73100				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.01677				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.87014	10.19000	99.91350				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.71000	101.33491	9.71000	101.30880				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.34074				0.00	0	
<b>Total CLN564 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 CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.97737				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.31264				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.19246				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.01586				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			9.94000	100.14225	9.94000	100.11585				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.99979				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.01593				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.99495				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.02842				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.39803				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					0.00000	100.69345				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					0.00000	100.03298				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	101.18993				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.14608				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 18/04/2024 Spot Bond					0.00000	102.91810				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.19726				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.73260				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.09127				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.92427				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.93760				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.27878				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.88635				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.65000	151.30830	3.65000	121.89944				0.00	0	988,700,00
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>988,700,00</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>988,700,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59: On 24/11/2024 Spot Bond					0.00000	101.52557				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 27/06/2022 Spot Bond					0.00000	100.75299				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.32104				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.26997				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 02/04/2026 Spot Bond					0.00000	100.65734				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 10/12/2024 Spot Bond					0.00000	101.00192				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.93760				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.93760				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.29580				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.10909				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					0.00000	99.99996				0.00	0	
<b>Total CLN605 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 CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.23750				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.41073				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.32818				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.32409	9.32000	100.29911				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.32170				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.52970				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>	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.11409				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>	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.28503				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>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.52005				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>	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.68632				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>	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.10093				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.22991				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.25258				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.22376				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.31376				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.29206				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			6.76000	104.17730	6.76000	104.15817				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.54520				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>	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.56703				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>	
CLN628 On 31/07/2034 Spot Bond			12.50000	62.31503	12.50000	82.45420				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2022 Spot Bond					0.00000	101.29581				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>	
CLN630 On 19/08/2025 Spot Bond			10.41000	99.67919	10.41000	99.65125				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>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.53864				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>	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.30890				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>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.67498				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.24038				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>	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.41406				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>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.29030				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.53207				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>	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.84262				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>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.66335				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.36592				0.00	0	
<b>Total CLN643 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 CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.29686				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.92109				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.45646				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.92259				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.67166				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.21894				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.53207				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.24744				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.53207				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.66100				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.04923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.05448				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.43778				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.18500				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	116.64200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	141.24100				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.47587				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.77595				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.82086				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					0.00000	103.02078				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					0.00000	102.56846				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67( On 27/02/2023 Spot Bond					0.00000	101.29721				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.68523				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 31/01/2025 Spot Bond			4.19497	152.61443	4.19497	123.98755				0.00	0	1,654,100,00
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,654,100,00</b>
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	<b>1,654,100,00</b>
CLN67( On 31/01/2025 Spot Bond			4.19497	152.61443	4.19497	123.98835				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	101.71805				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	101.80555				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 21/12/2026 Spot Bond					0.00000	100.87531				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 28/02/2023 Spot Bond					0.00000	101.43107				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	104.59361				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 07/12/2023 Spot Bond					0.00000	101.03305				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					0.00000	100.83936				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 21/06/2023 Spot Bond					0.00000	100.86157				0.00	0	
<b>Total CLN684 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 CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.21929				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.01394				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.01371				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.89612				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.74225				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.89627				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.88916				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.14683				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.61980				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					0.00000	105.08249				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>	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.11353				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					0.00000	100.01458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	10.86000	10.86000	85.34322				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					0.00000	100.36567				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	11.10000	11.10000	86.71491				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.84930				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.02270				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.87655				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.11283				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.35720				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.89781				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	99.99985				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.88209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	100.88209				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					0.00000	100.88209				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	11.35500	11.35500	82.14628				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					0.00000	100.92975				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	11.52500	11.52500	81.13811				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.46219				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.06991				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.17622				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.81415				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.81415				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.81415				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.82802				0.00	0	
<b>Total CLN727 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 CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.82802				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.82802				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.68967				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.73442				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.37716				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.94665				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.41913				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.96616				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					0.00000	101.00770				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					0.00000	108.51700				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	9.51000	9.51000	94.08031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	101.51019				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					0.00000	100.90659				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					0.00000	101.11014				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.43188				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.50230				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.89621				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.17232				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.01425				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.66018				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.04491				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					0.00000	100.01340				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					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.43547				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>	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.39447				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>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.54669				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>	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.15979				0.00	0	
<b>Total CLN763 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 CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.29203				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.77483				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.04491				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.93441				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.46745				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.44647				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.11812				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.05172				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					0.00000	101.37525				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					0.00000	100.17889				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			6.64000	6.64000	6.64000	118.04602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.33849				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.61729				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.14924				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.15045				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.37823				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.17348				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.15651				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.15918				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.84187				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.78512				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 30/09/2026 Spot Bond					0.00000	100.84187				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.90162				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2027 Spot Bond					0.00000	102.76530				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>	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.17361				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.17361				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 05/09/2022 Spot Bond					0.00000	100.10964				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.17361				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.17361				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.84194				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.17361				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.17374				0.00	0	
<b>Total CLN798 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 CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.17456				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.17456				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.38848				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.17778				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.15118				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	98.53960				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>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.17590				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>	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.25124				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>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.15894				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>	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.91449				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>	
CLN810 On 18/04/2028 Spot Bond			9.01500	96.50066	9.01500	96.47742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	100.92210				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>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.40664				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>	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.97264				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.84854				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.84854				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					0.00000	100.17361				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.17385				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.17590				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.14927				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.31114				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.13989				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN821 On 31/05/2025 Spot Bond					0.00000	100.15122				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total CLN822 SPOT</b>									<b>250,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For CLN822</b>									<b>250,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			8.14000	109.37932	8.14000	109.35535			0.00	0		
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>		
COJ08 On 22/06/2026 Spot Bond			10.98000	105.98034	10.98000	105.94922			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			9.20000	106.13330	9.20000	106.10708			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			7.63500	102.22837	7.63500	102.20744			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			12.77000	90.66895	12.77000	90.63828			0.00	0		
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>		
COT03 On 05/06/2028 Spot Bond			11.36000	95.95150	11.36000	95.92238			0.00	0		
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>		
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	107.12225			0.00	0		
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>		
DENG8 On 28/09/2023 Spot Bond					0.00000	101.33197			0.00	0		
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>		
DENG9 On 31/01/2023 Spot Bond					0.00000	100.25505			0.00	0		
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>		
DSY01 On 21/11/2022 Spot Bond					0.00000	99.82665			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 Interest
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.51009				0.00	900,000,000	900,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>900,000,000</b>	<b>900,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.11000	10.11000	10.11000	100.50975				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.42435				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.12800				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			7.06000	104.27962	7.06000	104.25964				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.14744	100.00000	59.01510				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.14744	100.00000	59.01510				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.58000	105.65696	7.58000	105.63525				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	102.22002	9.69000	102.19330				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.22002	9.69000	102.19330				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.31000	99.28981	10.31000	99.26225				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			12.65500	90.91496	12.65500	90.88415				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.31272	10.10000	102.28488				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.31272	10.10000	102.28488				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>	
DVF22I On 29/08/2022 Spot Bond					0.00000	101.23240				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>	
DVF22I On 24/10/2022 Spot Bond					0.00000	100.32845				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.14034				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.47485				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.64900				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.29342				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.03403				0.00	0	
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.74860				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>	
DVFB2I On 31/05/2026 Spot Bond					0.00000	101.50778				0.00	23,000,000,000	23,000,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>23,000,000,000</b>	<b>23,000,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>23,000,000,000</b>	<b>23,000,000,000</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.13112				0.00	200,000,000	100,000,000
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
DVFB2I On 31/01/2025 Spot Bond					0.00000	97.81662				0.00	5,480,000,000	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>5,480,000,000</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>5,480,000,000</b>	
DVFB2I On 31/01/2027 Spot Bond					0.00000	100.13807				0.00	0	

Contract Details	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					0.00000	100.22401				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.66384				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.08950				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.12886				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			7.11000	106.41427	7.11000	106.39407				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			4.97000	115.23116	4.97000	115.19360				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			4.75000	104.22062	4.75000	104.18702				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	141.01855	2.25000	140.98266				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			3.83500	152.39902	3.83500	152.35392				0.00	0	2,300,000,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,00</b>
EL29 On 19/11/2029 Spot Bond			3.69200	140.24765	3.69200	140.20644				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			3.73500	136.98885	3.73500	136.94845				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			4.66000	119.10492	4.66000	119.06691				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			4.72000	106.35248	4.72000	106.31827				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	141.01855	2.25000	140.98266				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	163.43299				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.79805				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.67795				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.74676				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.19374				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.63272				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>	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.69732				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.47158				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.39434				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.89787				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.37767				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.42000	99.59429	10.42000	99.56680				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.31500	12.31500	12.31500	91.94672				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.36500	12.36500	12.36500	96.02537				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.51000	10.51000	10.51000	103.54137				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.51000	10.51000	10.51000	103.48799				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.30500	12.30500	12.30500	75.01101				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			11.68000	11.68000	11.68000	101.20564				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			12.30500	12.30500	12.30500	95.67986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF011 On 04/06/2023 Spot Bond					0.00000	101.17628				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.04203				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>	
EPF011 On 13/12/2025 Spot Bond					0.00000	100.97271				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>	
EPF011 On 12/09/2022 Spot Bond					0.00000	100.94888				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01315				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.22269				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.25983				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.10494				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.96823				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.02972				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>	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.89594				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2022 Spot Bond					0.00000	101.09980				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.69739				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.37346				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.16863				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.14591				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.81916				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.55789				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.04905				0.00	1,000,000,000	1,000,000,000
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For EQT009</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
EQT01: On 12/11/2024 Spot Bond					0.00000	100.40746				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.91999				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.18563				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2022 Spot Bond					0.00000	99.91459				0.00	0	
<b>Total ERS3C6 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 ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.19806			0.00	0	
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.26025			0.00	0	
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.93688			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.13587			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.91590			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			6.41000	105.38977	6.41000	105.37141			0.00	0	1,300,000,00
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.95402	10.00000	102.92628			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.51000	95.57153	9.51000	95.54727		47,651,256,774,000.00	5,010,647,400	5,020,901,70	
<b>Total ES26 SPOT</b>								<b>17,651,256,774,000.00</b>	<b>5,010,647,400</b>	<b>5,020,901,70</b>	
<b>Total For ES26</b>								<b>17,651,256,774,000.00</b>	<b>5,010,647,400</b>	<b>5,020,901,70</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.86628	7.85000	100.84506			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			11.87500	74.29626	11.81000	74.59566		132,546,375,000.00	11,161,800	364,409,00	
<b>Total ES33 SPOT</b>								<b>132,546,375,000.00</b>	<b>11,161,800</b>	<b>364,409,00</b>	
<b>Total For ES33</b>								<b>132,546,375,000.00</b>	<b>11,161,800</b>	<b>364,409,00</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.18744	7.50000	101.16720			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.27000	72.53714	12.18000	73.02585		63,888,996,744,000.00	5,206,927,200	4,035,071,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES42 SPOT</b>										<b>3,888,996,744,000.00</b>	<b>5,206,927,200</b>	<b>4,035,071,90</b>
<b>Total For ES42</b>										<b>3,888,996,744,000.00</b>	<b>5,206,927,200</b>	<b>4,035,071,90</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.41023	8.50000	100.38740				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.00473				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.04387				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.01803				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.87235				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.13740				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.93441				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.21503				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.22740				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.11851				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.12606				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.82062				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.80890				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.80598				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.98669				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.94157				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.00041				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.32357				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.77353				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.09000	108.15995	9.09000	108.13354				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.62802				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.24644				0.00	0	
<b>Total FRB29 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 FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.01000	97.74407	9.01000	97.72054			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					0.00000	101.28959			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			2.42800	324.38340	2.42800	324.29938		1,379,104,000,000.00	568,000,000	284,000,000	
<b>Total FRBI23 SPOT</b>								<b>1,379,104,000,000.00</b>	<b>568,000,000</b>	<b>284,000,000</b>	
<b>Total For FRBI23</b>								<b>1,379,104,000,000.00</b>	<b>568,000,000</b>	<b>284,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	159.30212		0.00	0	0	
<b>Total FRBI25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.61000	209.70144	3.61000	209.64055		10,476,220,000,000.00	2,902,000,000	2,085,100,000	
<b>Total FRBI28 SPOT</b>								<b>10,476,220,000,000.00</b>	<b>2,902,000,000</b>	<b>2,085,100,000</b>	
<b>Total For FRBI28</b>								<b>10,476,220,000,000.00</b>	<b>2,902,000,000</b>	<b>2,085,100,000</b>	
FRBI29 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	110.98794		0.00	0	0	
<b>Total FRBI29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	232.86197		27,930,000,000.00	6,000,000	3,000,000	
<b>Total FRBI33 SPOT</b>								<b>27,930,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>	
<b>Total For FRBI33</b>								<b>27,930,000,000.00</b>	<b>6,000,000</b>	<b>3,000,000</b>	
FRBI46 On 31/03/2046 Spot Bond			4.97000	99.92488	4.97000	99.89222		0.00	0	0	
<b>Total FRBI46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			4.95000	102.14225	4.95000	102.10876		0.00	0	0	
<b>Total FRBI50 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI50</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.24257	8.24257	8.24257	82.20534		0.00	0	0	
<b>Total FRBZ02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.33226	8.33226	8.33226	81.26721		0.00	0	0	
<b>Total FRBZ03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBZ03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	154.01826		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	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>	
FRC251 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>	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.84380				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>	
FRC261 On 06/08/2023 Spot Bond					0.00000	101.12248				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>	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.22370				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>	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.67285				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>	
FRC273 On 21/11/2022 Spot Bond					0.00000	101.30130				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>	
FRC281 On 20/12/2023 Spot Bond					0.00000	100.96610				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>	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.98687				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>	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.02103				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>	



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 20/12/2022 Spot Bond					0.00000	100.87700				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.90405				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2022 Spot Bond					0.00000	100.85092				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2022 Spot Bond					0.00000	101.11392				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	99.93350				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	99.93242				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	101.44489				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					0.00000	101.32681				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 11/11/2024 Spot Bond					0.00000	101.76109				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 31/05/2024 Spot Bond					0.00000	101.47808				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 06/11/2023 Spot Bond					0.00000	100.86781				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 27/02/2023 Spot Bond					0.00000	101.13009				0.00	0	
<b>Total FRC306 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 FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.60104				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.83422				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.94933				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.03535				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.60841				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.05461				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.22635				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					0.00000	100.93824				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					0.00000	101.03512				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					0.00000	101.17169				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					0.00000	100.95884				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.61603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.44858				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.66120				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.17156				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.09896				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.37155				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.73236				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					0.00000	101.73006				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					0.00000	101.39357				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					0.00000	101.63295				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					0.00000	101.21254				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>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.86838				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>	

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 15/10/2022 Spot Bond					0.00000	100.39649				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.10697				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.59123				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.38106				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.29880				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.24359				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.33866				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.57846				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.30341				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.37169				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.31916				0.00	0	
<b>Total FRC356 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 FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.32034				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.04653				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.37747				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.23125				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.70547				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.01944				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.74698				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.02133				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.37806				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.43027				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.32832				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					0.00000	102.33506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC371: On 25/04/2023 Spot Bond					0.00000	100.32482				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372: On 25/04/2023 Spot Bond					0.00000	100.32344				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373: On 20/06/2026 Spot Bond					0.00000	102.39701				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374: On 25/04/2023 Spot Bond					0.00000	100.61336				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375: On 20/06/2026 Spot Bond					0.00000	101.25595				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC376: On 20/06/2026 Spot Bond					0.00000	101.24911				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>	
FRC377: On 20/12/2026 Spot Bond					0.00000	100.86462				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>	
FRC378: On 23/09/2023 Spot Bond					0.00000	101.03987				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>	
FRC379: On 20/12/2026 Spot Bond					0.00000	100.97277				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>	
FRC381: On 15/02/2025 Spot Bond					0.00000	99.93958				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>	
FRC384: On 15/02/2025 Spot Bond					0.00000	99.93958				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38( On 16/02/2025 Spot Bond					0.00000	99.93960				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 16/02/2025 Spot Bond					0.00000	99.93960				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 07/12/2023 Spot Bond					0.00000	101.09768				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 30/04/2027 Spot Bond					0.00000	100.25523				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 25/04/2023 Spot Bond					0.00000	100.33584				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 28/10/2022 Spot Bond					0.00000	100.14944				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					0.00000	100.33584				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					0.00000	100.01841				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					0.00000	100.90946				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					0.00000	100.25519				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 21/07/2025 Spot Bond					0.00000	100.36010				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.84789				0.00	0	
<b>Total FRC397 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 FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.38735				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.56258				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.07214				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 28/02/2033 Spot Bond			4.38000	108.22155	4.38000	108.18796				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>	
FRI33 On 31/01/2038 Spot Bond			4.60000	119.77317	4.60000	119.73504				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.47742				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>	
FRJ022 On 31/07/2023 Spot Bond					0.00000	100.58989				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 14/02/2024 Spot Bond					0.00000	100.33512				0.00	0	2,000,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRJ24 On 09/03/2025 Spot Bond					0.00000	103.10736				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 14/02/2026 Spot Bond					0.00000	100.48680				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 25/01/2027 Spot Bond					0.00000	102.61924				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 20/04/2024 Spot Bond					0.00000	100.33494				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.32481				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.65843				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>	
FRJ29 On 20/04/2024 Spot Bond					0.00000	100.34386				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.80396				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.11800	4.11800	4.11800	110.71812				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	120.18294				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.88788				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.71000	118.14757	4.71000	118.10960				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.66000	232.82998	4.66000	232.75566				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.85000	116.11647	4.85000	116.07872				0.00	0	31,600,00
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,600,00</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>31,600,00</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
FRS112 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	232.11898				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			3.38000	155.87448	3.38000	155.82999				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	107.91718	3.70500	107.88544				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			4.65000	119.03098	4.65000	118.99293				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			4.81000	229.66747	4.81000	229.59323				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			4.86000	228.62483	4.86000	228.55063				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.91000	157.79283	2.91000	157.74983				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			4.89000	228.00199	4.89000	227.92781				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			4.85000	116.11647	4.85000	116.07872				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			4.22000	202.96439	4.22000	202.90213				0.00	0	128,300,00
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>128,300,00</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>128,300,00</b>
FRS127 On 31/01/2038 Spot Bond			5.60000	105.92066	5.60000	105.88408				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			4.11000	204.16079	4.11000	204.09878				0.00	0	136,500,00
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>136,500,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>136,500,00</b>
FRS13 On 31/03/2028 Spot Bond			4.17000	203.50720	4.17000	203.44505				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.40000	217.72134	5.40000	217.64753				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.55000	106.56602	5.55000	106.52935				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	116.07872				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			4.83000	116.40407	4.83000	116.36629				0.00	0	205,254,70
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>205,254,70</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>205,254,70</b>
FRS13 On 31/03/2028 Spot Bond			3.98000	205.58511	3.98000	205.52338				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.17000	222.28666	5.17000	222.21266				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.11000	204.16079	4.11000	204.09878				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.11000	204.16079	4.11000	204.09878				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			3.51100	210.81872	3.51100	210.75805				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/01/2025 Spot Bond			3.68000	154.66471	3.68000	154.61933				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.46000	200.38173	4.46000	200.31899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.50000	199.95495	4.50000	199.89211				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/01/2025 Spot Bond			3.65000	154.78517	3.65000	154.73989				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			3.97500	205.64013	3.97500	205.57840				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			4.51000	4.51000	4.51000	199.78557				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					0.00000	6.38281				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					0.00000	100.37215				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					0.00000	100.40646				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					0.00000	100.93013				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					0.00000	100.82964				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					0.00000	182.39403				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	133.04958				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	178.08748				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	162.44029				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.10437				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.11852				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.22595				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.47823				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.32656				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	

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 FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.75782				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>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.08336				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.86838				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.36045				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 14/08/2027 Spot Bond					0.00000	99.93041				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.26466				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.48326				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.00874				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.62736				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	67.84689				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.70124				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	106.94620				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.60906				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.60533				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.07939				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	107.77459				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					0.00000	101.21522				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.52270				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.82818				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.81636				0.00	0	
<b>Total FRS267 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 FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.83394				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond					0.00000	104.72850				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.98846				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond					0.00000	100.09599				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.82932				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.26427				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.02729				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.18442				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.07408				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.87604				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.18000	10.18000	10.18000	98.02324				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.18000	10.18000	10.18000	98.02324				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.28277				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.71264				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.58900	11.58900	11.58900	91.66379				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.22636				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.05916				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.74899				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	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>	
FRS295 On 14/03/2027 Spot Bond					0.00000	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 09/05/2025 Spot Bond			8.10000	8.10000	8.10000	99.93244				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 12/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.73000	1.73000	1.73000	327.66691				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.46000	329.05898	1.46000	328.98242				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			1.47000	1.47000	1.47000	328.93356				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.12783				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			4.55000	111.75287	4.55000	111.71746				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			4.18000	73.70885	4.18000	117.23137				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			2.80000	2.80000	2.80000	158.20327				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			3.08000	3.08000	3.08000	157.05214				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			2.53000	2.53000	2.53000	323.81125				0.00	0	
<b>Total FRS90 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 Inter
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			6.10000	6.10000	6.10000	102.79548			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			8.25000	110.23265	8.25000	110.20816			0.00	0	1,100,000,00
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
FRX25 On 26/07/2025 Spot Bond			8.26000	106.97915	8.26000	106.95523			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			8.74000	103.79228	8.74000	103.76802		61,193,606,432,000.00	7,001,556,800	7,007,556,10	
<b>Total FRX26 SPOT</b>								<b>61,193,606,432,000.00</b>	<b>7,001,556,800</b>	<b>7,007,556,10</b>	
<b>Total For FRX26</b>								<b>61,193,606,432,000.00</b>	<b>7,001,556,800</b>	<b>7,007,556,10</b>	
FRX27 On 07/03/2027 Spot Bond			8.38000	108.88675	8.38000	108.86247		29,330,000,000,000.00	3,500,000,000	3,500,000,00	
<b>Total FRX27 SPOT</b>								<b>29,330,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,00</b>	
<b>Total For FRX27</b>								<b>29,330,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,00</b>	
FRX28 On 26/07/2028 Spot Bond			9.02000	108.10499	9.02000	108.07865			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			9.99000	101.44767	9.99000	101.42035			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			9.84500	100.10086	9.84500	100.07428			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			9.93500	104.84281	9.93500	104.81504			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.47500	72.68284	11.47500	72.66068			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.10026			0.00	0	
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.48240			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.22111				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.16637				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.20357				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.21451				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>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.30520				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.32313				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					0.00000	100.33207				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.24357				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.35993				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.28859				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.40195				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.18524				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.57757				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.58512				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.81000	117.27439	3.81000	117.23962			3,657,600,000,000.00	960,000,000	860,400,000	
<b>Total GRL35 SPOT</b>									<b>3,657,600,000,000.00</b>	<b>960,000,000</b>	<b>860,400,000</b>	
<b>Total For GRL35</b>									<b>3,657,600,000,000.00</b>	<b>960,000,000</b>	<b>860,400,000</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.43011				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.67900	105.36780	6.67900	105.34890				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					0.00000	101.66136				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.52000	104.96855	7.52000	104.94738				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.37515				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.10321				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.01375				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.68812				0.00	0	
<b>Total GRT25G 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 GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.53476				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.43399				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.00817				0.00	6,400,000,000	6,400,000,000
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>6,400,000,000</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>6,400,000,000</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.53175				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.12010				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.46399				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.20341				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.25104				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.77231				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.68006				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.13927				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.48549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.62884				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.87412				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.91308				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					0.00000	100.67690				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.67146				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.51052				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.79933				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.14160				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.81353				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.63389				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.07461				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.33475				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.53907				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.11825				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.02500				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					0.00000	100.68226				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.67089				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					0.00000	100.73956				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			2.12000	325.86113	2.12000	325.77946				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			2.42000	2.42000	2.42000	333.16058				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			10.68000	100.38105	10.68000	100.35220			76,896,000,000,000.00	7,200,000,000	2,400,000,000	
<b>Total HWAY30 SPOT</b>									<b>'6,896,000,000,000.00</b>	<b>7,200,000,000</b>	<b>2,400,000,000</b>	
<b>Total For HWAY30</b>									<b>'6,896,000,000,000.00</b>	<b>7,200,000,000</b>	<b>2,400,000,000</b>	
HWAY3 On 28/02/2033 Spot Bond			4.63000	80.40203	4.63000	108.40868			0.00	0	10,000,000,000	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			11.54000	87.76883	11.54000	87.74163		79,431,532,536,000.00	6,883,148,400	4,445,884,70	
<b>Total HWAY34 SPOT</b>								<b>9,431,532,536,000.00</b>	<b>6,883,148,400</b>	<b>4,445,884,70</b>	
<b>Total For HWAY34</b>								<b>9,431,532,536,000.00</b>	<b>6,883,148,400</b>	<b>4,445,884,70</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.62905	100.00000	11.60303		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			11.74000	86.05919	11.74000	86.03208		119,513,200,000,000.00	10,180,000,000	5,090,000,00	
<b>Total HWAY35 SPOT</b>								<b>19,513,200,000,000.00</b>	<b>10,180,000,000</b>	<b>5,090,000,00</b>	
<b>Total For HWAY35</b>								<b>19,513,200,000,000.00</b>	<b>10,180,000,000</b>	<b>5,090,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.62654	100.00000	11.60052		0.00	0		
<b>Total HWAY35/R209 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWAY35/R209</b>								<b>0.00</b>	<b>0</b>		
HWF11 On 15/07/2022 Spot Bond					0.00000	100.44520		0.00	0	15,000,000,00	
<b>Total HWF11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>	
<b>Total For HWF11</b>								<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.29046		0.00	0		
<b>Total HWF12 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWF12</b>								<b>0.00</b>	<b>0</b>		
HWF13 On 28/11/2022 Spot Bond					0.00000	101.13012		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			2.23000	160.61906	2.23000	160.57828		594,918,793,112,000.00	1,163,640,714,400	488,642,052,70	
<b>Total I2025 SPOT</b>								<b>34,918,793,112,000.00</b>	<b>163,640,714,400</b>	<b>488,642,052,70</b>	
<b>Total For I2025</b>								<b>34,918,793,112,000.00</b>	<b>163,640,714,400</b>	<b>488,642,052,70</b>	
I2029 On 31/03/2029 Spot Bond			3.31500	117.48658	3.34000	117.26716		362,629,350,407,000.00	411,049,577,800	365,354,482,10	
<b>Total I2029 SPOT</b>								<b>2,629,350,407,000.00</b>	<b>411,049,577,800</b>	<b>365,354,482,10</b>	
<b>Total For I2029</b>								<b>2,629,350,407,000.00</b>	<b>411,049,577,800</b>	<b>365,354,482,10</b>	
I2033 On 28/02/2033 Spot Bond			3.87000	113.56181	3.88000	113.42056		821,282,818,662,000.00	212,217,782,600	374,886,238,60	
<b>Total I2033 SPOT</b>								<b>21,282,818,662,000.00</b>	<b>212,217,782,600</b>	<b>374,886,238,60</b>	
<b>Total For I2033</b>								<b>21,282,818,662,000.00</b>	<b>212,217,782,600</b>	<b>374,886,238,60</b>	
I2038 On 31/01/2038 Spot Bond			3.95000	129.93912	3.95000	129.90004		676,161,171,430,000.00	171,180,043,400	373,360,404,90	
<b>Total I2038 SPOT</b>								<b>6,161,171,430,000.00</b>	<b>171,180,043,400</b>	<b>373,360,404,90</b>	
<b>Total For I2038</b>								<b>6,161,171,430,000.00</b>	<b>171,180,043,400</b>	<b>373,360,404,90</b>	
I2046 On 31/03/2046 Spot Bond			3.96000	117.94039	3.97000	117.70719		384,593,012,496,000.00	97,119,447,600	458,387,456,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2046 SPOT</b>										<b>14,593,012,496,000.00</b>	<b>97,119,447,600</b>	<b>458,387,456,50</b>
<b>Total For I2046</b>										<b>14,593,012,496,000.00</b>	<b>97,119,447,600</b>	<b>458,387,456,50</b>
I2050 On 31/12/2050 Spot Bond			3.95000	122.30556	3.95000	122.26878				205,857,571,950,000.00	52,115,841,000	470,687,570,20
<b>Total I2050 SPOT</b>										<b>15,857,571,950,000.00</b>	<b>52,115,841,000</b>	<b>470,687,570,20</b>
<b>Total For I2050</b>										<b>15,857,571,950,000.00</b>	<b>52,115,841,000</b>	<b>470,687,570,20</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.00954				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.01111				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	104.31407				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.25618				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			2.19000	325.52448	2.19000	325.44227				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.31614				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.10401				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.10510				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.33214				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.96046				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.46189				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.28491				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.18432				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.10477				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.03831				0.00	200,000,000	50,000,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	99.88375				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.84817				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.65726				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.05444				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.09596				0.00	0	
<b>Total IBL149 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 IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.90080				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.29630				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.03490				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.16048				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.95587				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.43442				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.44830				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.20311				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.99512				0.00	3,000,000,000	1,500,000,000
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.34321				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.35406				0.00	4,600,000,000	2,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>4,600,000,000</b>	<b>2,300,000,000</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>4,600,000,000</b>	<b>2,300,000,000</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	101.12187				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.37321				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.92460				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					0.00000	100.95468				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.53023				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.37143				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.02230				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.05125				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.01739				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.03874				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.07267				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL202 On 02/12/2022 Spot Bond					0.00000	100.39109				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.16411				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.11204				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.93831				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.05995				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.12590				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.14104				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.90892				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	99.83902				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.09248				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.09248				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.09248				0.00	0	
<b>Total IBL214 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 IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.90065				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					0.00000	100.92271				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.82908				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					0.00000	100.63422				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					0.00000	100.71657				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					0.00000	100.76219				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					0.00000	100.43394				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
IBL60 On 17/02/2024 Spot Bond			7.22000	107.33210	7.22000	107.31107				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.59000	106.98386	5.59000	106.96757				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.63794				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.53500	104.51145	9.53500	104.48456				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 13/05/2030 Spot Bond			10.91500	101.88880	10.91500	101.93181				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.13000	107.10340	10.13000	107.07433				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.75564				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.25359				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.92573				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01384				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					0.00000	100.08641				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.96867				0.00	200,000,000	100,000,000
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.23465				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.48243				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.93410				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			8.86000	103.36051	8.86000	103.33590				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.68456				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.32629				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.83201				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					0.00000	100.52710				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.74054				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.35469				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.48357				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.88174				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					0.00000	100.85689				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					0.00000	100.84019				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					0.00000	100.99949				0.00	0	
<b>Total IPF22 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 IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.11275				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.37601				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01386				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01442				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.16041				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.51467				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.69031				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.96491				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC37 On 10/05/2022 Spot Bond					0.00000	0.00000				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>	
IPFC38 On 10/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			320,000,000,000,000.00	23,200,000,000	23,200,000,00	
<b>Total IPFC38 SPOT</b>									<b>320,000,000,000,000.00</b>	<b>23,200,000,000</b>	<b>23,200,000,00</b>	
<b>Total For IPFC38</b>									<b>320,000,000,000,000.00</b>	<b>23,200,000,000</b>	<b>23,200,000,00</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.49440				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			4.77000	197.10117	4.77000	197.03783				0.00	0	10,500,00

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 IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,500,00</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>10,500,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	101.41883				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.68586				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.67000	198.15267	4.67000	198.08950				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.92414				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.73705				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.39896				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.52678				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.12853				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.42131				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.99151				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					0.00000	101.08821				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.71688				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.55812				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01448				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	102.89579	7.40000	102.87524				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.66899				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.68949				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	102.01856	7.23000	101.99867				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.98045				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	101.44730	7.45000	101.42705				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.25078				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	102.48730	3.91012	102.47645				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.44947				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.91025				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.18477				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	6.10000	6.10000	102.75962				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.06010				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.77871				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					0.00000	100.22482				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	101.75128				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	100.43577				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.25471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.22785				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	6.70000	6.70000	100.68657				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.47600	8.45000	100.45328				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.77926				0.00	0	
<b>Total IVZ087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ087</b>										<b>0.00</b>	<b>0</b>	
IVZ089 On 02/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.68864				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	4.75000	4.75000	99.59820				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>	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.51578				0.00	0	
<b>Total IVZ092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ092</b>										<b>0.00</b>	<b>0</b>	
IVZ093 On 07/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.23008				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			4.80000	4.80000	4.80000	99.13952				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ095 On 12/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.96097				0.00	0	
<b>Total IVZ095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ095</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			4.90000	4.90000	4.90000	99.02951				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ097 On 04/08/2022 Spot Bond			4.90000	4.90000	4.90000	98.84554				0.00	0	
<b>Total IVZ097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ097</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.04244				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.54715				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.21376				0.00	1,500,000,000	750,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.36970				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.90568				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>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.40085				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.66089				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.23243				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.96795				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.97109				0.00	0	
<b>Total KAP021 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 KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.03307				0.00	200,000,000	500,000,00
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,00</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>200,000,000</b>	<b>500,000,00</b>
KAP02: On 04/03/2027 Spot Bond					0.00000	101.10970				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>	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.47833				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 12/04/2027 Spot Bond					0.00000	100.49719				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.76460				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.61000	116.70906	9.61000	116.67930				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			7.01000	102.27159	7.01000	102.25248				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.22539				0.00	0	400,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.84254				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.95071				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.73090				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.05986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.72309				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.87344				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.87019				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.97540				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.79378				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.06698				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.99489				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.35328				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.90717				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.46912				0.00	3,600,000,000	1,800,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	101.17459				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/07/2023 Spot Bond					0.00000	100.20775				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.99124				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.07228				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					0.00000	101.07909				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					0.00000	101.38502				0.00	0	300,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.22213				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.65633				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			8.86000	8.86000	8.86000	109.51711				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			6.52900	103.74132	6.52900	103.72306		13,854,538,000,000.00		2,122,000,000	1,061,000,00	
<b>Total MMIG05 SPOT</b>								<b>13,854,538,000,000.00</b>		<b>2,122,000,000</b>	<b>1,061,000,00</b>	
<b>Total For MMIG05</b>								<b>13,854,538,000,000.00</b>		<b>2,122,000,000</b>	<b>1,061,000,00</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.97282				0.00	0	300,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.94264				0.00	300,000,000	300,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.19472				0.00	0	
<b>Total MML01 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 MML01</b>									<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.51000	103.11496	9.51000	103.08864			0.00	0	
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	102.51129			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.76000	94.02346	9.76000	93.02082			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.77119			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.95847			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.46091			0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.96730			0.00	0	
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.57055			0.00	0	537,000,00
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>537,000,00</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	<b>537,000,00</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.95382			0.00	0	
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.11529			0.00	0	
<b>Total MTN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>									<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.83506			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.24921				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.71236				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.90899				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.47669				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.35133				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.45500	98.71350	9.45500	98.68831				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.25351				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.28876				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.88305				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.72462				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.90788				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	101.51029				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.91557				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.64345				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	99.81798				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	99.80613				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	99.80604				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	99.80900				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					0.00000	100.77591				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.97991				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					0.00000	101.15314				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					0.00000	101.31230				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			6.74000	100.62461	6.74000	100.60618				0.00	0	
<b>Total NAM01 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 NAM01</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.10000	106.18955	7.10000	106.16908			0.00	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.39000	103.30130	10.39000	103.27240			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>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.59698			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.19952			0.00	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.29304			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.32116			0.00	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.19733			0.00	0	
<b>Total NBG06G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>									<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.90000			0.00	0	
<b>Total NBG07G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.66500	106.69180	6.66500	106.67280			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			7.72100	106.51351	7.72100	106.49123		3,474,450,000,000.00	450,000,000	225,000,000	
<b>Total NBK16A SPOT</b>								<b>3,474,450,000,000.00</b>	<b>450,000,000</b>	<b>225,000,000</b>	
<b>Total For NBK16A</b>								<b>3,474,450,000,000.00</b>	<b>450,000,000</b>	<b>225,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			8.85500	104.13841	8.85500	104.11376		10,918,215,000,000.00	1,233,000,000	616,500,000	
<b>Total NBK17A SPOT</b>								<b>10,918,215,000,000.00</b>	<b>1,233,000,000</b>	<b>616,500,000</b>	
<b>Total For NBK17A</b>								<b>10,918,215,000,000.00</b>	<b>1,233,000,000</b>	<b>616,500,000</b>	
NBK19 On 01/06/2022 Spot Bond			6.49500	104.46681	6.49500	104.44828		0.00	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 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			7.59000	114.13960	7.59000	114.11625				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			9.49500	107.82778	9.49500	107.80015				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			6.00000	106.90592	6.00000	106.88846				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			7.98800	113.29090	7.98800	113.26638				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			9.03000	113.41866	9.03000	113.39099		18,060,000,000,000.00		2,000,000,000	1,000,000,000	
<b>Total NBK24A SPOT</b>								<b>18,060,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>								<b>18,060,000,000,000.00</b>		<b>2,000,000,000</b>	<b>1,000,000,000</b>	
NBK25/ On 17/02/2023 Spot Bond			6.30000	6.30000	6.30000	105.67239				0.00	0	12,770,000,000
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,770,000,000</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>12,770,000,000</b>
NBK25/ On 12/02/2025 Spot Bond					0.00000	101.97385				0.00	100,000,000	460,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>460,000,000</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>100,000,000</b>	<b>460,000,000</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	50.71192	100.00000	50.60029		380,000,000,000,000.00		3,800,000,000	3,800,000,000	
<b>Total NBK26A SPOT</b>								<b>380,000,000,000,000.00</b>		<b>3,800,000,000</b>	<b>3,800,000,000</b>	
<b>Total For NBK26A</b>								<b>380,000,000,000,000.00</b>		<b>3,800,000,000</b>	<b>3,800,000,000</b>	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.59991				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			8.49000	108.93846	8.49000	108.91386		865,980,000,000,000.00		102,000,000	102,000,000	
<b>Total NBK27A SPOT</b>								<b>865,980,000,000,000.00</b>		<b>102,000,000</b>	<b>102,000,000</b>	
<b>Total For NBK27A</b>								<b>865,980,000,000,000.00</b>		<b>102,000,000</b>	<b>102,000,000</b>	
NBK28/ On 02/08/2023 Spot Bond			6.05300	107.34741	6.05300	107.32972				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			8.43000	110.15400	8.43000	110.12887				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			6.69000	106.94639	6.69000	106.92696			133,800,000,000.00		20,000,000	10,000,000
<b>Total NBK30A SPOT</b>									<b>133,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NBK30A</b>									<b>133,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
NBK31/ On 09/11/2023 Spot Bond			6.22000	104.57171	6.22000	104.55430				0.00	0	300,000,000
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.66343				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.23170				0.00	570,000,000	570,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>570,000,000</b>	<b>570,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>570,000,000</b>	<b>570,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.48894				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			11.18500	11.18500	11.18500	77.01717				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.87027				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.45786				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					0.00000	100.33257				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.79872				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.05423				0.00	0	
<b>Total NBK47B 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 NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.75044				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					0.00000	100.79993				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.54592				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.91129				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.88563				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.31903				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.43702				0.00	23,130,000,000	23,130,000,000
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>23,130,000,000</b>	<b>23,130,000,000</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>23,130,000,000</b>	<b>23,130,000,000</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.24888				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.61595				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.25349				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					0.00000	101.34817				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.50782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.37623				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.86992				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.86900				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.35500	102.03906	10.35500	102.01107				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.86206				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.01000	102.30682	10.01000	102.27967				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.86900				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.87995				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.89382				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.05346				0.00	0	
<b>Total NDAL02 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 NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.05346				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.40156				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					0.00000	101.59687				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.46061				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.16352				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.30977				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.53943				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.03914				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.93915				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.78091				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1: On 01/07/2022 Spot Bond					0.00000	101.64130				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.41840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 25/03/2024 Spot Bond					0.00000	104.49074				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					0.00000	104.43475				0.00	26,100,000	8,700,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>26,100,000</b>	<b>8,700,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>26,100,000</b>	<b>8,700,00</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	104.84351				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.61043				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.20083				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.60873				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.17307				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.01401				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>	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.43613				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G: On 16/06/2026 Spot Bond					0.00000	101.29625				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>	
NHM01: On 24/05/2022 Spot Bond					0.00000	101.76158				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	101.51532			0.00	0	
<b>Total NHM012 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.21381			0.00	0	
<b>Total NHM015 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.31437			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					0.00000	104.04160			0.00	0	
<b>Total NHM018 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.88476			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					0.00000	104.75807			0.00	0	
<b>Total NHM020 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.14915			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			4.86000	4.86000	4.86000	228.55063			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			3.48000	3.48000	3.48000	211.10938			0.00	0	
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	157.44156			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			3.81000	3.81000	3.81000	113.82685		6,918,960,000,000.00	1,816,000,000	958,000,000	
<b>Total NI29 SPOT</b>								<b>6,918,960,000,000.00</b>	<b>1,816,000,000</b>	<b>958,000,000</b>	
<b>Total For NI29</b>								<b>6,918,960,000,000.00</b>	<b>1,816,000,000</b>	<b>958,000,000</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>	

Contract Details	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 NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	118.25628				0.00	0	810,500,00
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,500,00</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>810,500,00</b>
NILB11 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	157.01122				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	260.34930	3.45000	260.27466				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	157.83215				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			3.12500	3.12500	3.12500	215.18060				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			3.27000	213.56706	3.27000	213.50699				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			4.81500	91.04116	4.81500	116.58252				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.84107				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.70171				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.03537				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	137.80380				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.09130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	99.39622				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.30705				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.30473				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.03142				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.12784				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	121.82469				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.59830				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.81494				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.12821				0.00	240,000,000	60,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	151.53703				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	99.98073				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	151.31553				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	145.13151				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.98432				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	126.04382				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	95.21386				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	87.54397				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	95.41126				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.03257				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	102.27856				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	102.61523				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.30598				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.13617				0.00	0	
<b>Total NN097 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 NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	99.90310				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.96454				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.91949				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.98529				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.96454				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.47756				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	100.61719				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	100.44555				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.20345				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	92.81612				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.16000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.91000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 15/07/2025 Spot Bond					0.00000	123.55000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	121.66000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	120.80166				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 01/08/2022 Spot Bond					0.00000	111.73531				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.44353				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 01/08/2022 Spot Bond					0.00000	111.73531				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	88.92210				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF042 On 04/08/2026 Spot Bond					0.00000	94.08205				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>	
NNF046 On 12/09/2024 Spot Bond					0.00000	99.54993				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					0.00000	102.98644				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF07 On 26/05/2022 Spot Bond					0.00000	101.10193				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 29/07/2022 Spot Bond					0.00000	100.18950				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>	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				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>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				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>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.31413				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.04936				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.29524				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.30672				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.22192				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.01696				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.13158				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.39316				0.00	0	
<b>Total NQ1B20 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 NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.32974				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.11406				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.15667				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.14642				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			7.10000	102.70860	7.10000	102.68927				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			2.40000	207.05280	2.40000	206.99932				0.00	0	1,000,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NRA02: On 30/11/2028 Spot Bond			11.12000	110.66407	11.12000	110.63117		9,357,355,456,000.00		841,488,800	427,225,10	
<b>Total NRA028 SPOT</b>								<b>9,357,355,456,000.00</b>		<b>841,488,800</b>	<b>427,225,10</b>	
<b>Total For NRA028</b>								<b>9,357,355,456,000.00</b>		<b>841,488,800</b>	<b>427,225,10</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	18.08588	100.00000	18.04564				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					0.00000	100.15062				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.40241				0.00	4,000,000,000	4,000,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.90228				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.91345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total 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					0.00000	101.04494				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.96756				0.00	0	19,000,000.00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.22390				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					0.00000	100.68103				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					0.00000	100.94155				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.37872				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			8.10300	108.74612	8.10300	108.72265			28,498,251,000,000.00	3,517,000,000	1,758,500,000	
<b>Total OML07 SPOT</b>									<b>28,498,251,000,000.00</b>	<b>3,517,000,000</b>	<b>1,758,500,000</b>	
<b>Total For OML07</b>									<b>28,498,251,000,000.00</b>	<b>3,517,000,000</b>	<b>1,758,500,000</b>	
OML09 On 14/09/2022 Spot Bond			6.68500	103.10834	6.68500	103.08988			0.00	0	0	
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.68500	109.40351	8.68500	109.37825			11,637,900,000,000.00	1,340,000,000	670,000,000	
<b>Total OML10 SPOT</b>									<b>11,637,900,000,000.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>	
<b>Total For OML10</b>									<b>11,637,900,000,000.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	101.30612			0.00	0	0	
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For OML11</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
OML12 On 12/11/2025 Spot Bond					0.00000	102.61696				0.00	0	200,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.82381				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.19240				0.00	5,460,000,000	5,460,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>5,460,000,000</b>	<b>5,460,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>5,460,000,000</b>	<b>5,460,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.25928				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.84437				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.18995				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.22978				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.59476				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.26269				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			8.61000	111.17111	8.61000	111.14536				968,338,845,718,000.00	3,480,643,303,800	2,443,126,096,80
<b>Total R186 SPOT</b>										<b>968,338,845,718,000.00</b>	<b>480,643,303,800</b>	<b>443,126,096,80</b>
<b>Total For R186</b>										<b>968,338,845,718,000.00</b>	<b>480,643,303,800</b>	<b>443,126,096,80</b>
R197 On 07/12/2023 Spot Bond			1.10000	330.82143	1.12000	330.64930				29,973,821,790,000.00	27,248,928,900	37,690,120,10
<b>Total R197 SPOT</b>										<b>29,973,821,790,000.00</b>	<b>27,248,928,900</b>	<b>37,690,120,10</b>
<b>Total For R197</b>										<b>29,973,821,790,000.00</b>	<b>27,248,928,900</b>	<b>37,690,120,10</b>
R202 On 07/12/2033 Spot Bond			3.89000	249.91350	3.86000	250.53436				177,716,348,374,000.00	45,685,436,600	94,684,402,40
<b>Total R202 SPOT</b>										<b>177,716,348,374,000.00</b>	<b>45,685,436,600</b>	<b>94,684,402,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R202</b>									<b>7,716,348,374,000.00</b>	<b>45,685,436,600</b>	<b>94,684,402,40</b>
R2023 On 28/02/2023 Spot Bond			5.50000	103.28119	5.50000	103.26597			515,713,500,000,000.00	1,002,857,000,000	759,660,796,90
<b>Total R2023 SPOT</b>									<b>15,713,500,000,000.00</b>	<b>002,857,000,000</b>	<b>759,660,796,90</b>
<b>Total For R2023</b>									<b>15,713,500,000,000.00</b>	<b>002,857,000,000</b>	<b>759,660,796,90</b>
R2030 On 31/01/2030 Spot Bond			10.20500	90.64487	10.18000	90.74150			832,540,081,954,500.00	3,157,034,794,900	3,289,008,776,90
<b>Total R2030 SPOT</b>									<b>12,540,081,954,500.00</b>	<b>157,034,794,900</b>	<b>289,008,776,90</b>
<b>Total For R2030</b>									<b>12,540,081,954,500.00</b>	<b>157,034,794,900</b>	<b>289,008,776,90</b>
R2032 On 31/03/2032 Spot Bond			10.58500	86.85066	10.55500	86.99007			477,673,702,227,500.00	3,351,693,311,500	3,677,227,737,50
<b>Total R2032 SPOT</b>									<b>7,673,702,227,500.00</b>	<b>351,693,311,500</b>	<b>677,227,737,50</b>
<b>Total For R2032</b>									<b>7,673,702,227,500.00</b>	<b>351,693,311,500</b>	<b>677,227,737,50</b>
R2035 On 28/02/2035 Spot Bond			10.94000	87.70955	10.87500	88.08246			541,950,299,548,000.00	2,883,176,444,200	3,516,062,130,30
<b>Total R2035 SPOT</b>									<b>11,950,299,548,000.00</b>	<b>883,176,444,200</b>	<b>516,062,130,30</b>
<b>Total For R2035</b>									<b>11,950,299,548,000.00</b>	<b>883,176,444,200</b>	<b>516,062,130,30</b>
R2037 On 31/01/2037 Spot Bond			11.08500	83.81247	11.01000	84.25230			057,568,566,920,000.00	1,177,949,352,000	1,413,292,926,00
<b>Total R2037 SPOT</b>									<b>57,568,566,920,000.00</b>	<b>177,949,352,000</b>	<b>413,292,926,00</b>
<b>Total For R2037</b>									<b>57,568,566,920,000.00</b>	<b>177,949,352,000</b>	<b>413,292,926,00</b>
R2040 On 31/01/2040 Spot Bond			11.20500	85.67845	11.11000	86.28445			448,133,574,061,500.00	1,110,944,540,300	1,153,989,237,80
<b>Total R2040 SPOT</b>									<b>18,133,574,061,500.00</b>	<b>110,944,540,300</b>	<b>153,989,237,80</b>
<b>Total For R2040</b>									<b>18,133,574,061,500.00</b>	<b>110,944,540,300</b>	<b>153,989,237,80</b>
R2044 On 31/01/2044 Spot Bond			11.22500	82.44428	11.13500	83.02824			308,302,632,922,500.00	1,541,942,328,100	1,799,382,416,30
<b>Total R2044 SPOT</b>									<b>18,302,632,922,500.00</b>	<b>541,942,328,100</b>	<b>799,382,416,30</b>
<b>Total For R2044</b>									<b>18,302,632,922,500.00</b>	<b>541,942,328,100</b>	<b>799,382,416,30</b>
R2048 On 28/02/2048 Spot Bond			11.15500	81.48161	11.07000	82.05022			366,581,311,250,000.00	1,246,219,750,000	1,483,288,468,20
<b>Total R2048 SPOT</b>									<b>56,581,311,250,000.00</b>	<b>246,219,750,000</b>	<b>483,288,468,20</b>
<b>Total For R2048</b>									<b>56,581,311,250,000.00</b>	<b>246,219,750,000</b>	<b>483,288,468,20</b>
R209 On 31/03/2036 Spot Bond			10.92500	67.70097	10.86000	68.02893			924,634,068,962,500.00	450,767,420,500	552,892,132,40
<b>Total R209 SPOT</b>									<b>14,634,068,962,500.00</b>	<b>450,767,420,500</b>	<b>552,892,132,40</b>
<b>Total For R209</b>									<b>14,634,068,962,500.00</b>	<b>450,767,420,500</b>	<b>552,892,132,40</b>
R210 On 31/03/2028 Spot Bond			2.75500	219.57803	2.77000	219.34149			282,723,947,212,000.00	102,622,122,400	240,314,738,00
<b>Total R210 SPOT</b>									<b>12,723,947,212,000.00</b>	<b>102,622,122,400</b>	<b>240,314,738,00</b>
<b>Total For R210</b>									<b>12,723,947,212,000.00</b>	<b>102,622,122,400</b>	<b>240,314,738,00</b>
R213 On 28/02/2031 Spot Bond			10.44500	81.86928	10.41500	81.99457			757,676,983,943,000.00	934,195,977,400	836,193,034,10
<b>Total R213 SPOT</b>									<b>57,676,983,943,000.00</b>	<b>934,195,977,400</b>	<b>336,193,034,10</b>
<b>Total For R213</b>									<b>57,676,983,943,000.00</b>	<b>934,195,977,400</b>	<b>336,193,034,10</b>
R214 On 28/02/2041 Spot Bond			11.20000	64.73117	11.11000	65.20811			498,927,090,720,000.00	490,975,633,100	823,514,052,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214 SPOT</b>										<b>18,927,090,720,000.00</b>	<b>490,975,633,100</b>	<b>323,514,052,80</b>
<b>Total For R214</b>										<b>18,927,090,720,000.00</b>	<b>490,975,633,100</b>	<b>323,514,052,80</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.44473				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.12667				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.17333				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.70536				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.97127				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					0.00000	100.85728				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.84012				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.72360				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.88111				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.70119				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.39910				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.89523				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.30435				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/09/2022 Spot Bond					0.00000	100.95364				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	99.28295				0.00	0	500,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
RED16 On 07/12/2022 Spot Bond					0.00000	101.74328				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	99.85915				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	100.34265				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.65491				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/08/2024 Spot Bond					0.00000	99.72155				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.67492				0.00	0	3,584,707,10
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,584,707,10</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>3,584,707,10</b>
RED70 On 17/04/2023 Spot Bond					0.00000	101.06175				0.00	0	4,215,292,90
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,215,292,90</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>4,215,292,90</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.49436				0.00	0	
<b>Total RES40 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 RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	101.18609				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.55219				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.82369				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.05139				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.85758				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.99837				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.06446				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.14268				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.33371				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.15000	107.47385	7.15000	107.45310				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			12.61500	93.92991	12.61500	93.89834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.71500	98.22043	11.71500	98.18972				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.28777				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.86000	98.47299	10.86000	98.44438				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.66000	105.53452	5.66000	105.51820				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.13637				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.14286				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			8.77000	104.19185	8.77000	104.16715				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.20656				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			7.54000	106.49689	7.54000	106.47512				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			8.85500	101.64108	8.85500	101.61676				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.27500	106.10089	9.27500	106.07446				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			8.15500	105.57370	8.15500	105.55077				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			8.31500	104.43694	8.31500	104.41343				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			10.22500	100.05740	10.22500	100.02984				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.40500	106.71281	6.40500	101.70609				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			8.64000	105.95606	8.64000	105.93171				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			9.56500	105.29906	9.56500	105.27233				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			6.32500	105.69821	6.32500	105.68003				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.56931				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			7.80000	7.80000	7.80000	105.82834				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.59297				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.25503				0.00	0	
<b>Total SBS53 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 SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.05502				0.00	300,000,000	150,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.83500	104.06146	4.83500	104.04773				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.98834				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.01909				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.67550				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.42350				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.91154				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.78993				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.40501				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.80249				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.75679				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	99.92902				0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.15488				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.95662				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.88186				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.48622				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.23493				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.24592				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.25835				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.46800	324.19214	2.46800	324.10782			1,083,452,000,000.00		439,000,000	219,500,00
<b>Total SBSI11 SPOT</b>									<b>1,083,452,000,000.00</b>		<b>439,000,000</b>	<b>219,500,00</b>
<b>Total For SBSI11</b>									<b>1,083,452,000,000.00</b>		<b>439,000,000</b>	<b>219,500,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	227.72067			0.00		0	
<b>Total SBSI14 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For SBSI14</b>									<b>0.00</b>		<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.71451				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.38104				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond					0.00000	102.61669				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.82525				0.00	26,100,000	8,700,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>26,100,000</b>	<b>8,700,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>26,100,000</b>	<b>8,700,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.92552				0.00	0	100,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.48723				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>	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.88613				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.48224				0.00	2,000,000,000	2,000,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.58298				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.87000	109.71314	6.87000	109.69279				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.97959				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.31731				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.99152				0.00	0	
<b>Total SBT207 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 SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	103.48100				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.91184				0.00	6,000,000,000	6,000,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	100.57699				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.93808				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.93603				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			9.56000	96.69565	9.56000	96.67071				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.93604				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.97725				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.93388				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.93441				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.93010				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.93556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.93010				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.93117				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.92362				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.93340				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.92794				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.92847				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.19500	104.96601	7.19500	104.94575				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.88724				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.23548				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.11440				0.00	0	200,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SPDA1:On 21/08/2022 Spot Bond					0.00000	101.28378				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.50148				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.17876				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.20501				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.80703				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.97686				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.86260				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.27119				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.60938				0.00	400,000,000	200,000,000
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SPG00: On 15/10/2024 Spot Bond					0.00000	100.54609				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.25575				0.00	5,000,000,000	5,000,000,000
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
SSA07 On 15/05/2023 Spot Bond					0.00000	101.29508				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.70534				0.00	0	
<b>Total SSA08 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 SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	156.74553				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			8.58500	111.26874	8.58500	111.24305				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.90500	84.58618	9.90500	84.56396				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.24953				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.48569				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			6.90000	104.63947	6.90000	104.62007				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			4.75000	117.56298	4.75000	117.52506				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.87706				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.15519				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.01495				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			2.15000	2.15000	2.15000	325.63488				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.26332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.14208				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.54096				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>	
SSN060 On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	157.25696				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>	
SSN062 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	116.07872				0.00	0	135,500,00
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>135,500,00</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>135,500,00</b>
SSN063 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	111.19808				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>	
SSN064 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	205.85374				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>	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.22591				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.20397				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>	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.97759				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.95547				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	102.34693				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.11437				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.85799				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.49598				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.25541				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.05652				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.11655				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	231.16793				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.86053				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.51544				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.05611				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.34456				0.00	0	
<b>Total SSN098 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 SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.12311				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.84500	87.60516	10.84500	87.57960				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.02364				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			4.10000	204.26995	4.10000	204.20794				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			4.91500	227.48453	4.91500	227.41037				0.00	0	924,200,00
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>924,200,00</b>
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	<b>924,200,00</b>
SSN10: On 10/02/2023 Spot Bond					0.00000	100.02967				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.89809				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					0.00000	100.85913				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.98968				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					0.00000	100.48340				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.36848				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.30580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 03/11/2023 Spot Bond					0.00000	100.18945				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 03/11/2022 Spot Bond					0.00000	100.14480				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 09/11/2023 Spot Bond					0.00000	100.07253				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 09/12/2022 Spot Bond					0.00000	101.13218				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>	
SSN15( On 21/02/2024 Spot Bond					0.00000	101.10432				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15( On 03/06/2022 Spot Bond					0.00000	101.00052				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					0.00000	100.66205				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					0.00000	100.62758				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					0.00000	100.62870				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					0.00000	100.62646				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					0.00000	100.62758				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN157 On 01/07/2022 Spot Bond					0.00000	100.58166				0.00	0	
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.58374				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>	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.58374				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>	
SSN160 On 05/07/2022 Spot Bond					0.00000	100.56818				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					0.00000	101.46720				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.34488				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			9.07500	100.82517	9.07500	100.80073				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	101.08245				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.18528				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.18091				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.23542				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.21356				0.00	0	
<b>Total T17A22 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 T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.59752	7.21000	101.57763				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	101.70935	7.72000	101.68806				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.92319				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	99.91804				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					0.00000	100.67815				0.00	900,000,000	450,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.07743				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.44051				0.00	0	2,500,000,000
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.34333				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					0.00000	101.22725				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.05326				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.56355				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.44572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.80757				0.00	0	2,710,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,710,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>2,710,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.25322				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.38151				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.64030				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.67085				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.88110				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.06416				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.89516				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	99.91701				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.27581				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.66026				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.23171				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.22690				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.17876				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.32756				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41330				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41949				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.43039				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.55445				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.37788				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.44976				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.08512				0.00	0	
<b>Total TH15D2 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 TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.84376				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.26573				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.77677				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	101.87789	8.49000	101.85450				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.37945				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.24660				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.19187				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.24003				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.27874	5.76000	101.26285				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.28817				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.57317				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					0.00000	101.37132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.35600				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.46102				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.43258				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82627				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.01210				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.90279				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.33382				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.30102				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.41252				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.36224				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.81465				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	101.73381				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.08246				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	101.00932				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.60000	102.39083	6.60000	102.37269				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.22000	106.71884	7.22000	106.69827				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.86293				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.49806				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.08000	100.97955	9.08000	100.95505				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.77689				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.09266				0.00	10,000,000,000	10,000,000,000
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.59639				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01335				0.00	0	
<b>Total TL32 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 TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.13000	105.27482	7.13000	105.25478			15,844,726,634,000.00	2,222,261,800	3,017,850,20
<b>Total TN23 SPOT</b>									<b>15,844,726,634,000.00</b>	<b>2,222,261,800</b>	<b>3,017,850,20</b>
<b>Total For TN23</b>									<b>15,844,726,634,000.00</b>	<b>2,222,261,800</b>	<b>3,017,850,20</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	37.80836	100.00000	37.72513			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.46000	102.26125	9.46000	102.23515			30,870,169,044,000.00	3,263,231,400	1,649,782,90
<b>Total TN25 SPOT</b>									<b>30,870,169,044,000.00</b>	<b>3,263,231,400</b>	<b>1,649,782,90</b>
<b>Total For TN25</b>									<b>30,870,169,044,000.00</b>	<b>3,263,231,400</b>	<b>1,649,782,90</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	17.82031	100.00000	17.78045			0.00	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.58000	93.10116	10.58000	93.07464			392,547,281,208,000.00	37,102,767,600	18,563,432,50
<b>Total TN27 SPOT</b>									<b>392,547,281,208,000.00</b>	<b>37,102,767,600</b>	<b>18,563,432,50</b>
<b>Total For TN27</b>									<b>392,547,281,208,000.00</b>	<b>37,102,767,600</b>	<b>18,563,432,50</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.93094	100.00000	9.90871			0.00	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.11000	98.68563	11.11000	98.67024			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			11.78000	94.23790	11.78000	94.20844			28,272,000,000,000.00	2,400,000,000	1,200,000,00
<b>Total TN30 SPOT</b>									<b>28,272,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>									<b>28,272,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.04965	8.00000	116.02479			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.08200	98.39210	12.08200	98.37545			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.33000	89.57667	12.33000	89.54740			15,289,200,000,000.00	1,240,000,000	620,000,00
<b>Total TN40 SPOT</b>									<b>15,289,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,00</b>
<b>Total For TN40</b>									<b>15,289,200,000,000.00</b>	<b>1,240,000,000</b>	<b>620,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.97747	10.75000	100.94858			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.04990				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.02306				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.21000	103.14094	5.21000	102.57787				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.79674				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.78979				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.80492				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.82573				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	102.00177	7.61000	102.97764				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.69536				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.70230				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.55916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.61000	101.15312	6.61000	101.13495				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.93339				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.92053				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.58705				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.48310				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			6.90000	104.85645	6.90000	104.83702				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 13/04/2024 Spot Bond					0.00000	100.48310				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	100.69415	8.62000	100.67094				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.65411				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.12967				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.90340				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.86180				0.00	0	
<b>Total TRA5B2 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 TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.13196				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.13196				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					0.00000	0.00000				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.22494				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.59240				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.39420				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 10/03/2023 Spot Bond					0.00000	94.76004				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>	
TU1A1 On 31/01/2025 Spot Bond					0.00000	100.68586				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>	
TU1B1 On 31/01/2025 Spot Bond					0.00000	100.19785				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>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.79902				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.06308				0.00	0	
<b>Total TWC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC401</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.98071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC402</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.89360				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					0.00000	100.46842				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.37612				0.00	0	
<b>Total TWC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC405</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.26811				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.07874				0.00	0	
<b>Total TWC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC407</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.18346				0.00	0	
<b>Total TWC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC408</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.91000	103.18726	10.91000	103.15748				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.93826				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					0.00000	99.93122				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2024 Spot Bond					0.00000	99.93664				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2026 Spot Bond					0.00000	99.92960				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.92798				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	99.92540				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.91398				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.91183				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.56717				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.66953				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.45451				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.95449				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.98667				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.17057				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.47170				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.99202				0.00	0	
<b>Total WHL03 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 Inter
<b>Total For WHL03</b>									0.00	0	
<b>Total for SPOT</b>									2.86e+017	387,382,041,700	000,470,306,90
<b>Total for SPOT :</b>									2.86e+017	387,382,041,700	000,470,306,90
<b>Total Futures</b>									2.862671707e+017	387,382,057,841	000,471,466,17
<b>Total Options</b>									8 882 055.000000000	8,040	95,56
<b>Grand Total:</b>									2.86e+017	387,382,065,881	000,471,561,75