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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 21/07/2022

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	04/08/2022	Bond Future			12.35089	74.11016	12.62572	72.83369			0.00	0	
ES33	On	03/11/2022	Bond Future			12.57965	71.46116	12.86624	70.16622			0.00	0	
ES33	On	02/02/2023	Bond Future			12.78639	72.75555	13.08550	71.43813			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.98311	70.35036	13.29526	69.00836			0.00	0	
ES33	On	03/08/2023	Bond Future			13.17515	71.74891	13.50105	70.38067			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	04/08/2022	Bond Future			12.66200	72.50734	12.95169	70.97897			0.00	0	
ES42	On	03/11/2022	Bond Future			12.87035	69.35787	13.17275	67.80705			0.00	0	
ES42	On	02/02/2023	Bond Future			13.05194	70.61675	13.36707	69.03882			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.23261	67.70068	13.56149	66.09327			0.00	0	
ES42	On	03/08/2023	Bond Future			13.40350	69.04904	13.74627	67.41010			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	04/08/2022	Bond Future			162.75991	162.75991	162.60458	162.60458			27,343,664.88	168	9,11

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			165.25270	165.25270	165.09724	165.09724			0.00	0	1,19
I2025	On	02/02/2023	Bond Future			166.54299	166.54299	166.38698	166.38698			24,148,733.55	145	1,9
I2025	On	04/05/2023	Bond Future			169.71217	169.71217	169.55431	169.55431			0.00	0	
I2025	On	03/08/2023	Bond Future			171.31671	171.31671	171.15698	171.15698			0.00	0	
<b>Total I2025 Future</b>												<b>51,492,398.43</b>	<b>313</b>	<b>12,28</b>
<b>Total For I2025</b>												<b>51,492,398.43</b>	<b>313</b>	<b>12,28</b>
I2029	On	04/08/2022	Bond Future			119.72761	119.72761	119.34486	119.34486			0.00	0	1,6
I2029	On	03/11/2022	Bond Future			120.30360	120.30360	119.91661	119.91661			0.00	0	1,0
I2029	On	02/02/2023	Bond Future			122.47959	122.47959	122.08711	122.08711			0.00	0	7
I2029	On	04/05/2023	Bond Future			123.51371	123.51371	123.11482	123.11482			0.00	0	
I2029	On	03/08/2023	Bond Future			125.96216	125.96216	125.55593	125.55593			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,36</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,36</b>
I2033	On	04/08/2022	Bond Future			114.03612	114.03612	113.28358	113.28358			179,036,708.40	1,570	3,7
I2033	On	03/11/2022	Bond Future			114.44934	114.44934	113.68684	113.68684			0.00	0	4
I2033	On	02/02/2023	Bond Future			116.51906	116.51906	115.74423	115.74423			182,934,924.20	1,570	5,8
I2033	On	04/05/2023	Bond Future			117.35402	117.35402	116.56547	116.56547			0.00	0	
I2033	On	03/08/2023	Bond Future			119.68023	119.68023	118.87661	118.87661			0.00	0	
<b>Total I2033 Future</b>												<b>361,971,632.60</b>	<b>3,140</b>	<b>10,05</b>
<b>Total For I2033</b>												<b>361,971,632.60</b>	<b>3,140</b>	<b>10,05</b>
I2038	On	04/08/2022	Bond Future			128.25986	128.25986	127.35904	127.35904			110,303,479.60	860	3,4
I2038	On	03/11/2022	Bond Future			130.22422	130.22422	129.31152	129.31152			111,992,829.20	860	2,2
I2038	On	02/02/2023	Bond Future			130.66899	130.66899	129.74172	129.74172			0.00	0	
I2038	On	04/05/2023	Bond Future			133.15637	133.15637	132.21218	132.21218			0.00	0	
I2038	On	03/08/2023	Bond Future			133.81710	133.81710	132.85545	132.85545			0.00	0	
<b>Total I2038 Future</b>												<b>222,296,308.80</b>	<b>1,720</b>	<b>5,65</b>
<b>Total For I2038</b>												<b>222,296,308.80</b>	<b>1,720</b>	<b>5,65</b>
I2046	On	04/08/2022	Bond Future			115.77583	115.77583	114.90865	114.90865			97,483,248.86	842	13,1
I2046	On	03/11/2022	Bond Future			115.57264	115.57264	114.69379	114.69379			97,312,162.88	842	9,4
I2046	On	02/02/2023	Bond Future			117.66382	117.66382	116.77046	116.77046			0.00	0	
I2046	On	04/05/2023	Bond Future			117.86642	117.86642	116.95731	116.95731			0.00	0	
I2046	On	03/08/2023	Bond Future			120.20412	120.20412	119.27755	119.27755			0.00	0	
<b>Total I2046 Future</b>												<b>194,795,411.74</b>	<b>1,684</b>	<b>22,55</b>
<b>Total For I2046</b>												<b>194,795,411.74</b>	<b>1,684</b>	<b>22,55</b>
I2050	On	04/08/2022	Bond Future			116.98605	116.98605	116.96829	116.96829			98,502,254.10	842	10,7
I2050	On	03/11/2022	Bond Future			118.77783	118.77783	118.76133	118.76133			100,010,932.86	842	3,8
I2050	On	02/02/2023	Bond Future			118.80436	118.80436	118.78937	118.78937			0.00	0	
I2050	On	04/05/2023	Bond Future			121.06592	121.06592	121.05133	121.05133			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2050	On	03/08/2023	Bond Future			121.26848	121.26848	121.25458	121.25458			0.00	0	
<b>Total I2050 Future</b>												<b>198,513,186.96</b>	<b>1,684</b>	<b>14,54</b>
<b>Total For I2050</b>												<b>198,513,186.96</b>	<b>1,684</b>	<b>14,54</b>
R186	On	04/08/2022	Bond Future			9.33354	105.51449	9.42253	105.19383		5.44	26,800,680.46	254	88,22
R186	On	03/11/2022	Bond Future			9.56835	107.10459	9.66368	106.78058		5.55	1,071,045.90	10	30,58
R186	On	02/02/2023	Bond Future			9.75326	103.71958	9.85584	103.39115		5.50	0.00	0	
R186	On	04/05/2023	Bond Future			9.93364	105.67336	10.04471	105.33950		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			10.10863	102.44650	10.22950	102.10661		5.27	0.00	0	
<b>Total R186 Future</b>												<b>27,871,726.36</b>	<b>264</b>	<b>118,81</b>
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	5.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			9,349.80000	9.34980	9,029,140	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	4.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			5,431.04000	5.43104	5,110,380	4.94	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			96.76000	0.09676	50,490	5.83	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Put			4,781.79000	4.78179	4,461,130	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			4,743.75000	4.74375	4,423,090	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			4,705.72000	4.70572	4,385,060	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			1,372.46000	1.37246	1,646,850	5.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			115.06000	0.11506	139,540	5.89	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			5,125.68000	5.12568	4,826,150	5.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			193.56000	0.19356	232,830	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			4,130.86000	4.13086	3,846,120	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			196.88000	0.19688	236,750	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			4,098.63000	4.09863	3,814,490	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			200.25000	0.20025	240,730	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			4,066.47000	4.06647	3,782,940	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			377.98000	0.37798	447,270	5.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			2,974.83000	2.97483	2,720,110	5.50	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			5,320.17000	5.32017	5,033,450	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			264.59000	0.26459	306,750	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			5,289.47000	5.28947	5,003,200	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			267.86000	0.26786	310,480	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			5,258.81000	5.25881	4,973,000	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			261.35000	0.26135	303,060	5.58	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			575.55000	0.57555	650,140	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			4,334.20000	4.33420	4,074,930	4.97	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	Opt Interr
R186	On	04/05/2023	Bond Future	8.83	Call		581.53000	0.58153	656,740	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		4,308.79000	4.30879	4,050,140	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		587.28000	0.58728	663,100	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		4,283.17000	4.28317	4,025,130	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		2,788.70000	2.78870	2,588,220	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		1,406.73000	1.40673	1,544,620	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		2,820.67000	2.82067	2,618,670	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		1,419.26000	1.41926	1,557,910	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		2,804.65000	2.80465	2,603,410	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		1,431.85000	1.43185	1,571,260	4.88	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,24</b>
<b>Total For R186</b>											<b>27,871,726.36</b>	<b>264</b>	<b>138,04</b>
R197	On	04/08/2022	Bond Future			331.31961	331.31961	331.14635	331.14635		0.00	0	58
R197	On	03/11/2022	Bond Future			336.39395	336.39395	336.22264	336.22264		0.00	0	27
R197	On	02/02/2023	Bond Future			333.66264	333.66264	333.49301	333.49301		0.00	0	
R197	On	04/05/2023	Bond Future			340.01556	340.01556	339.84498	339.84498		0.00	0	
R197	On	03/08/2023	Bond Future			337.63392	337.63392	337.46359	337.46359		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>81</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>81</b>
R202	On	04/08/2022	Bond Future			245.00432	245.00432	244.96719	244.96719		83,301,468.80	340	6,11
R202	On	03/11/2022	Bond Future			248.75677	248.75677	248.72236	248.72236		0.00	0	48
R202	On	02/02/2023	Bond Future			248.57303	248.57303	248.54130	248.54130		84,514,830.20	340	48
R202	On	04/05/2023	Bond Future			253.30407	253.30407	253.27341	253.27341		0.00	0	
R202	On	03/08/2023	Bond Future			253.47921	253.47921	253.45039	253.45039		0.00	0	
<b>Total R202 Future</b>											<b>167,816,299.00</b>	<b>680</b>	<b>7,03</b>
<b>Total For R202</b>											<b>167,816,299.00</b>	<b>680</b>	<b>7,03</b>
R2023	On	04/08/2022	Bond Future			6.95411	103.85366	6.84723	103.91145	0.71	0.00	0	24.6
R2023	On	03/11/2022	Bond Future			7.62693	101.49959	7.42953	101.55970	0.44	0.00	0	3,33
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>27,94</b>
R2023	On	04/08/2022	Bond Future	6.03	Call		0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		444.00000	0.44400	501,790	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		438.54000	0.43854	496,330	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		0.00000	0.00000	0,000	0.40	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		433.09000	0.43309	490,880	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		0.81000	0.00081	0,250	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		355.34000	0.35534	414,890	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		0.73000	0.00073	0,220	0.30	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
R2023	On	03/11/2022	Bond Future	6.25	Put			361.39000	0.36139	420,990	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.77000	0.00077	0,240	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			358.37000	0.35837	417,950	0.30	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>27,98</b>
R2030	On	04/08/2022	Bond Future			10.77367	86.21975	10.96287	85.35882		8.76	0.00	0	71,38
R2030	On	03/11/2022	Bond Future			10.98477	87.51910	11.18302	86.64637		9.27	1,487,824.70	17	34,76
R2030	On	02/02/2023	Bond Future			11.16643	85.07527	11.37466	84.18804		9.31	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.34659	86.67867	11.56557	85.77539		8.94	0.00	0	
R2030	On	03/08/2023	Bond Future			11.52749	84.37368	11.75838	83.45312		8.81	0.00	0	
<b>Total R2030 Future</b>												<b>1,487,824.70</b>	<b>17</b>	<b>111,31</b>
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			13,208.36000	13.20836	12,347,430	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			9,239.86000	9.23986	8,378,930	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,010	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			558.93000	0.55893	209,250	7.67	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			6,756.11000	6.75611	5,895,190	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,010	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			6,706.29000	6.70629	5,845,370	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,010	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			6,656.50000	6.65650	5,795,580	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			500.72000	0.50072	1,011,970	7.67	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			260.95000	0.26095	388,350	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			5,218.61000	5.21861	4,473,280	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			2,727.88000	2.72788	3,323,960	9.59	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			1,056.92000	1.05692	780,270	9.59	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			121.54000	0.12154	188,260	9.18	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			6,937.29000	6.93729	6,131,280	9.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			256.10000	0.25610	381,540	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			5,260.80000	5.26080	4,513,510	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			265.87000	0.26587	395,260	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			5,176.52000	5.17652	4,433,180	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			319.87000	0.31987	470,430	8.83	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			4,762.14000	4.76214	4,039,970	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			11,851.12000	11.85112	10,987,400	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			73.09000	0.07309	108,650	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			10,738.11000	10.73811	9,886,440	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			79.23000	0.07923	117,320	8.79	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.08	Put			10,547.57000	10.54757	9,698,430	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			9,981.78000	9.98178	9,141,120	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			231.77000	0.23177	324,980	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			7,905.25000	7.90525	7,111,230	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			287.86000	0.28786	398,880	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			7,349.25000	7.34925	6,573,040	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			45.18000	0.04518	68,690	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			7,307.12000	7.30712	6,532,360	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			307.19000	0.30719	424,130	8.79	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.83	Put			7,181.28000	7.18128	6,410,990	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			365.80000	0.36580	500,130	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			6,727.33000	6.72733	5,974,430	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			100.39000	0.10039	146,960	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			6,525.00000	6.52500	5,780,530	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			401.36000	0.40136	545,840	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			6,484.85000	6.48485	5,742,100	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			407.55000	0.40755	553,770	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			6,444.80000	6.44480	5,703,790	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			292.60000	0.29260	405,070	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			2,823.99000	2.82399	2,345,990	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			1,814.97000	1.81497	2,235,040	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			2,729.78000	2.72978	2,262,620	9.04	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			2,215.24000	2.21524	2,686,010	9.18	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			2,319.69000	2.31969	1,903,230	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			395.25000	0.39525	538,010	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			2,686.24000	2.68624	3,207,870	9.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,948.29000	1.94829	1,582,690	9.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,737.31000	1.73731	2,146,540	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			580.21000	0.58021	747,800	8.61	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			7,318.09000	7.31809	6,582,400	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			164.53000	0.16453	224,390	8.69	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			11,422.06000	11.42206	10,578,640	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			354.09000	0.35409	466,560	8.69	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			9,015.01000	9.01501	8,224,200	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,001.25000	1.00125	1,258,340	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			5,383.82000	5.38382	4,737,630	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			397.62000	0.39762	521,070	8.69	0.00	0	48
R2030	On	04/05/2023	Bond Future	9.67	Put			8,642.16000	8.64216	7,862,330	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			455.04000	0.45504	592,600	8.68	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			8,193.88000	8.19388	7,428,160	8.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	11.34	Call		2,199.95000	2.19995	2,634,800	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		3,130.61000	3.13061	2,662,180	8.64	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call		898.13000	0.89813	1,134,690	8.48	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put		5,763.12000	5.76312	5,096,400	8.48	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		991.48000	0.99148	1,246,660	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		5,417.77000	5.41777	4,769,670	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		5,100.89000	5.10089	5,758,770	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		1,381.48000	1.38148	1,136,080	9.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		1,011.09000	1.01109	1,270,100	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		5,349.97000	5.34997	4,705,700	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call		1,124.17000	1.12417	1,404,750	8.41	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		4,984.25000	4.98425	4,361,550	8.41	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		5,304.87000	5.30487	5,972,900	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,315.40000	1.31540	1,080,150	9.71	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call		2,794.44000	2.79444	3,291,410	8.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		2,571.83000	2.57183	2,165,520	8.84	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		3,826.10000	3.82610	4,407,420	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,910.77000	1.91077	1,588,810	9.20	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put		6,527.59000	6.52759	5,837,710	8.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,158.16000	1.15816	1,431,810	8.26	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		5,696.81000	5.69681	5,049,900	8.26	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		3,782.35000	3.78235	3,272,030	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		2,122.36000	2.12236	2,534,680	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		3,759.35000	3.75935	3,251,110	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,140.03000	2.14003	2,554,430	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		3,736.45000	3.73645	3,230,290	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		922.42000	0.92242	1,153,100	8.29	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.59	Call		4,973.78000	4.97378	5,612,290	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,762.03000	1.76203	1,479,980	9.34	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		5,803.45000	5.80345	6,482,670	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,471.82000	1.47182	1,230,480	9.63	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		2,104.77000	2.10477	2,515,010	8.37	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>23,88</b>
<b>Total For R2030</b>											<b>1,487,824.70</b>	<b>17</b>	<b>135,17</b>
R2032	On	04/08/2022	Bond Future			11.20726	85.78915	11.40125	84.80458	10.04	0.00	0	83,58
R2032	On	03/11/2022	Bond Future			11.41122	82.93044	11.61367	81.93223	11.10	746,373.96	9	93,70
R2032	On	02/02/2023	Bond Future			11.58558	84.41335	11.79695	83.39842	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future			11.75385	81.84434	11.97478	80.81095	11.08	0.00	0	
R2032	On	03/08/2023	Bond Future			11.91554	83.45364	12.14655	82.40043	10.39	0.00	0	2,60



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2032 Future</b>												<b>746,373.96</b>	<b>9</b>	<b>179,84</b>
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	10.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			13,570.95000	13.57095	12,586,380	10.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	10.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			10,964.57000	10.96457	9,980,000	10.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	10.19	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			6,918.87000	6.91887	5,934,320	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.01000	0.00001	0,060	8.61	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			6,360.10000	6.36010	5,375,580	8.61	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			6,248.91000	6.24891	5,264,400	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.08000	0.00008	0,840	7.62	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			4,711.66000	4.71166	3,727,850	7.62	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	9.92	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			8,623.60000	8.62360	7,639,030	9.92	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,020	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			2,119.35000	2.11935	1,278,060	8.85	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			1,305.18000	1.30518	2,080,830	10.26	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			312.69000	0.31269	103,770	10.26	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.01000	0.00001	0,060	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			6,304.48000	6.30448	5,319,960	8.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.01000	0.00001	0,070	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			9,085.50000	9.08550	8,100,930	10.19	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			2,494.73000	2.49473	3,416,520	10.90	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			82.99000	0.08299	20,210	10.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			2.43000	0.00243	14,710	8.11	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			3,637.73000	3.63773	2,665,440	8.11	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			65.21000	0.06521	208,490	8.85	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			94.23000	0.09423	155,080	10.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			7,916.32000	7.91632	6,978,960	10.18	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			8.24000	0.00824	15,600	10.24	0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Put			12,402.01000	12.40201	11,411,160	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			9.82000	0.00982	18,420	10.24	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			12,108.92000	12.10892	11,119,310	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			235.98000	0.23598	365,270	10.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			5,989.73000	5.98973	5,120,810	10.11	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			13.83000	0.01383	25,460	10.24	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			11,527.25000	11.52725	10,540,670	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			56.66000	0.05666	96,210	10.21	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			8,937.38000	8.93738	7,978,720	10.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.67	Call			348.70000	0.34870	524,610	10.08	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.67	Put			5,144.96000	5.14496	4,322,660	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			107.10000	0.10710	174,840	10.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			7,653.35000	7.65335	6,722,880	10.17	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			121.51000	0.12151	196,750	10.16	0.00	0	5!
R2032	On	03/11/2022	Bond Future	10.21	Put			7,393.04000	7.39304	6,470,070	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			4,083.40000	4.08340	4,851,690	11.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			818.27000	0.81827	588,350	11.88	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Call			275.57000	0.27557	421,840	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			5,655.29000	5.65529	4,803,350	10.10	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.66	Call			341.40000	0.34140	514,460	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			5,190.48000	5.19048	4,365,330	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			1,761.45000	1.76145	2,278,540	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			2,073.62000	2.07362	1,592,500	10.84	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.16	Put			8,639.57000	8.63957	7,747,290	10.17	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			65.73000	0.06573	98,740	10.20	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			13,163.78000	13.16378	12,181,860	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			7,535.65000	7.53565	6,683,450	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			91.14000	0.09114	134,820	10.20	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			12,265.44000	12.26544	11,294,190	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			211.86000	0.21186	300,470	10.20	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			9,851.30000	9.85130	8,924,980	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			314.91000	0.31491	437,560	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			6,279.30000	6.27930	5,486,470	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			345.89000	0.34589	478,250	10.16	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			8,345.80000	8.34580	7,463,230	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			440.74000	0.44074	601,550	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			7,582.26000	7.58226	6,728,140	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			447.41000	0.44741	610,140	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			1,143.32000	1.14332	903,210	11.79	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			454.02000	0.45402	618,670	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			7,489.02000	7.48902	6,638,740	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			525.04000	0.52504	709,710	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			7,029.96000	7.02996	6,199,700	10.12	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			665.81000	0.66581	887,910	10.09	0.00	0	7!
R2032	On	02/02/2023	Bond Future	11.69	Call			2,336.37000	2.33637	2,852,630	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			2,847.79000	2.84779	2,349,120	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			2,714.39000	2.71439	3,274,800	10.70	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,509.75000	2.50975	2,055,230	10.70	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			5,515.11000	5.51511	6,289,930	11.79	0.00	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
R2032	On	04/05/2023	Bond Future	10.87	Call		1,108.31000	1.10831	1,394,280	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		6,457.72000	6.45772	5,710,300	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,119.71000	1.11971	1,407,860	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		6,418.61000	6.41861	5,673,370	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		1,807.82000	1.80782	2,212,310	10.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		4,679.25000	4.67925	4,050,350	10.40	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		7,509.00000	7.50900	8,336,830	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		1,124.22000	1.12422	918,660	12.40	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		852.65000	0.85265	1,087,080	10.42	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		7,477.79000	7.47779	6,678,830	10.42	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,130.96000	1.13096	1,421,280	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		6,379.39000	6.37939	5,636,320	10.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		4,317.55000	4.31755	3,748,740	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		3,995.99000	3.99599	3,457,140	10.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		2,549.67000	2.54967	3,029,420	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		4,369.00000	4.36900	3,795,540	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		2,570.44000	2.57044	3,052,510	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		4,343.22000	4.34322	3,772,080	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,591.29000	2.59129	3,075,690	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		2,871.27000	2.87127	3,385,630	10.10	0.00	0	5.00
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>36,16</b>
<b>Total For R2032</b>											<b>746,373.96</b>	<b>9</b>	<b>216,00</b>
R2035	On	04/08/2022	Bond Future			11.39928	87.27828	11.68870	85.62727	11.11	270,562,668.00	3,100	119,50
R2035	On	03/11/2022	Bond Future			11.58724	84.10551	11.88852	82.43079	12.41	0.00	0	8,00
R2035	On	02/02/2023	Bond Future			11.75167	85.60791	12.06557	83.90443	12.19	265,384,521.00	3,100	72,10
R2035	On	04/05/2023	Bond Future			11.90158	82.72023	12.22834	80.98530	12.58	0.00	0	
R2035	On	03/08/2023	Bond Future			12.04711	84.34589	12.38755	82.57738	11.83	0.00	0	
<b>Total R2035 Future</b>											<b>535,947,189.00</b>	<b>6,200</b>	<b>199,80</b>
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	12.12	0.00	0	30
R2035	On	04/08/2022	Bond Future	9.53	Put		13,555.43000	13.55543	11,904,420	12.12	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	11.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		11,421.61000	11.42161	9,770,600	11.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		0.05000	0.00005	1,000	10.31	0.00	0	30
R2035	On	04/08/2022	Bond Future	10.73	Put		5,657.44000	5.65744	4,011,930	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		85.78000	0.08578	9,540	11.84	0.00	0	30
R2035	On	04/08/2022	Bond Future	10.64	Call		0.13000	0.00013	2,670	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		6,216.83000	6.21683	4,568,360	10.06	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		0.29000	0.00029	5,340	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,719.34000	5.71934	4,073,380	9.87	0.00	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			0.32000	0.00032	5,820	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			6,907.62000	6.90762	5,257,560	10.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			0.35000	0.00035	6,330	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			5,595.61000	5.59561	3,950,580	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			26.49000	0.02649	177,870	10.21	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,257.06000	3.25706	1,757,430	10.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			2,782.03000	2.78203	4,356,800	11.84	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			153.00000	0.15300	313,010	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			7,863.94000	7.86394	6,349,230	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Call			574.23000	0.57423	1,002,510	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			4,887.20000	4.88720	3,640,760	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			15.40000	0.01540	39,430	11.08	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			12,584.88000	12.58488	10,934,190	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			72.40000	0.07240	160,160	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			9,490.53000	9.49053	7,903,570	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			4,989.27000	4.98927	6,342,340	13.52	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			817.02000	0.81702	495,370	13.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			415.81000	0.41581	758,940	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			5,560.66000	5.56066	4,229,070	11.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			478.53000	0.47853	856,940	11.18	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			5,265.45000	5.26545	3,969,140	11.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			587.06000	0.58706	1,021,740	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			4,841.05000	4.84105	3,601,010	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			600.09000	0.60009	1,041,210	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			4,795.15000	4.79515	3,561,550	11.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			13,323.10000	13.32310	11,707,440	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			118.76000	0.11876	212,740	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	9.89	Put			13,067.50000	13.06750	11,458,000	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			8,848.49000	8.84849	7,410,120	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			460.55000	0.46055	739,130	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			8,631.15000	8.63115	7,206,250	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			100.75000	0.10075	182,730	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			13,580.37000	13.58037	11,958,870	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			109.44000	0.10944	197,260	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			7,480.35000	7.48035	6,136,840	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			655.42000	0.65542	1,019,390	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			7,429.92000	7.42992	6,090,410	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			259.45000	0.25945	437,040	11.15	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			10,552.43000	10.55243	9,026,540	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			431.86000	0.43186	696,970	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.05	Put		6,551.20000	6.55120	5,287,520	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		859.42000	0.85942	1,303,660	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		6,504.06000	6.50406	5,244,820	11.14	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call		475.45000	0.47545	760,920	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		8,523.40000	8.52340	7,105,390	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call		645.80000	0.64580	1,005,770	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		3,155.76000	3.15576	2,362,070	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		6,942.84000	6.94284	8,316,090	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		1,100.24000	1.10024	770,010	13.54	0.00	0	98
R2035	On	02/02/2023	Bond Future	10.88	Call		665.16000	0.66516	1,033,140	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		7,379.67000	7.37967	6,044,170	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		847.61000	0.84761	1,287,410	11.14	0.00	0	98
R2035	On	02/02/2023	Bond Future	11.94	Call		2,587.34000	2.58734	3,477,200	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		3,262.61000	3.26261	2,448,990	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		2,696.48000	2.69648	3,606,270	11.85	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		556.62000	0.55662	830,410	11.74	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		10,873.43000	10.87343	9,412,290	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		696.26000	0.69626	1,021,760	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		9,904.06000	9.90406	8,494,630	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,357.62000	1.35762	1,891,780	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		7,004.70000	7.00470	5,803,930	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,371.62000	1.37162	1,909,690	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		6,961.08000	6.96108	5,764,220	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		252.88000	0.25288	398,700	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		14,212.10000	14.21210	12,622,990	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,199.81000	4.19981	5,255,700	12.54	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		3,001.87000	3.00187	2,322,830	12.54	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		6,584.42000	6.58442	7,870,410	13.41	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,825.35000	1.82535	1,376,410	13.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,316.46000	1.31646	1,839,010	11.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		7,136.74000	7.13674	5,924,360	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,385.48000	1.38548	1,927,440	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		6,917.37000	6.91737	5,724,400	11.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		5,020.97000	5.02097	4,082,770	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		2,919.63000	2.91963	3,753,800	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,990.35000	4.99035	4,056,010	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		2,942.52000	2.94252	3,780,550	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,960.21000	4.96021	4,029,730	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		2,897.17000	2.89717	3,727,480	11.38	0.00	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
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,63</b>
<b>Total For R2035</b>												<b>535,947,189.00</b>	<b>6,200</b>	<b>214,43</b>
R2037	On	04/08/2022	Bond Future			11.56203	78.94708	11.82601	77.43250		12.44	439,182,606.04	5,563	124,39
R2037	On	03/11/2022	Bond Future			11.73807	80.13680	12.01231	78.60048		13.18	0.00	0	11,07
R2037	On	02/02/2023	Bond Future			11.89171	77.31095	12.17687	75.74823		13.71	111,327,768.00	1,440	63,54
R2037	On	04/05/2023	Bond Future			12.04091	78.76889	12.33740	77.17726		13.42	0.00	0	
R2037	On	03/08/2023	Bond Future			12.18870	76.05878	12.49737	74.43636		13.35	0.00	0	
<b>Total R2037 Future</b>												<b>550,510,374.04</b>	<b>7,003</b>	<b>199,01</b>
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			10,757.62000	10.75762	9,243,040	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			0.58000	0.00058	6,970	11.25	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			5,576.65000	5.57665	4,068,460	11.25	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			0.64000	0.00064	7,570	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			3,619.54000	3.61954	2,190,450	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			86.03000	0.08603	371,030	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,433.94000	2.43394	1,204,360	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			5,514.02000	5.51402	4,006,370	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			1,167.66000	1.16766	2,322,230	12.35	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			471.29000	0.47129	111,280	12.35	0.00	0	1,09
R2037	On	04/08/2022	Bond Future	10.91	Call			0.70000	0.00070	8,210	11.20	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,451.46000	5.45146	3,944,390	11.20	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			15.25000	0.01525	100,740	11.22	0.00	0	1,09
R2037	On	03/11/2022	Bond Future	11.30	Call			627.63000	0.62763	1,036,920	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			4,715.22000	4.71522	3,588,190	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			641.34000	0.64134	1,056,630	11.88	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			4,669.32000	4.66932	3,548,290	11.88	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			655.38000	0.65538	1,076,730	11.89	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			4,623.82000	4.62382	3,508,850	11.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			7,208.06000	7.20806	6,002,600	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			721.84000	0.72184	1,071,530	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			7,309.01000	7.30901	6,095,980	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			732.31000	0.73231	1,085,780	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			7,258.44000	7.25844	6,049,190	12.53	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			742.90000	0.74290	1,100,160	12.53	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			2,225.45000	2.22545	2,892,390	12.69	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put			5,259.53000	5.25953	4,334,840	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,029.20000	1.02920	1,420,700	12.50	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			8,439.81000	8.43981	7,239,680	12.50	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,372.01000	1.37201	1,855,220	12.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.30	Put		7,166.52000	7.16652	6,058,100	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		8,267.37000	8.26737	9,534,200	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		1,416.86000	1.41686	1,092,060	15.05	0.00	0	46
R2037	On	04/05/2023	Bond Future	11.31	Call		1,386.19000	1.38619	1,872,970	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		7,121.74000	7.12174	6,016,890	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,400.24000	1.40024	1,890,570	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		7,076.89000	7.07689	5,975,590	12.49	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		4,962.91000	4.96291	4,114,910	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,049.18000	3.04918	3,827,140	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		4,932.36000	4.93236	4,087,900	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		3,002.95000	3.00295	3,773,830	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		4,993.61000	4.99361	4,142,070	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		3,026.02000	3.02602	3,800,440	12.79	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,45</b>
<b>Total For R2037</b>											<b>550,510,374.04</b>	<b>7,003</b>	<b>202,46</b>
R2040	On	04/08/2022	Bond Future			11.59564	80.97665	11.88470	79.19435	13.05	63,161,787.00	780	95,61
R2040	On	03/11/2022	Bond Future			11.76401	82.19692	12.06427	80.38888	13.82	0.00	0	19,65
R2040	On	02/02/2023	Bond Future			11.91079	79.15753	12.22290	77.31823	14.41	61,742,873.40	780	62,35
R2040	On	04/05/2023	Bond Future			12.05278	80.65046	12.37710	78.77717	14.11	0.00	0	
R2040	On	03/08/2023	Bond Future			12.19309	77.72701	12.53053	75.81740	14.08	0.00	0	
<b>Total R2040 Future</b>											<b>124,904,660.40</b>	<b>1,560</b>	<b>177,71</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	14.22	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		15,207.24000	15.20724	13,424,940	14.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		0.05000	0.00005	0,960	12.32	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		7,727.35000	7.72735	5,945,960	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1.23000	0.00123	17,430	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		184.12000	0.18412	25,750	13.52	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		5,460.56000	5.46056	3,694,460	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1.40000	0.00140	19,250	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,393.45000	5.39345	3,629,000	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1.58000	0.00158	21,220	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,326.44000	5.32644	3,563,780	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		2,290.35000	2.29035	3,914,280	13.52	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		189.26000	0.18926	380,650	12.36	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		8,271.68000	8.27168	6,655,030	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		485.90000	0.48590	877,130	12.38	0.00	0	1,01
R2040	On	03/11/2022	Bond Future	11.20	Put		5,874.26000	5.87426	4,457,450	12.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		737.76000	0.73776	1,258,420	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,892.28000	4.89228	3,604,900	12.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.40	Call			753.61000	0.75361	1,281,580	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			4,843.99000	4.84399	3,563,920	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			145.21000	0.14521	300,500	12.36	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put			8,922.30000	8.92230	7,269,550	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			923.76000	0.92376	1,526,030	12.69	0.00	0	1,5
R2040	On	03/11/2022	Bond Future	11.50	Put			4,377.00000	4.37700	3,171,230	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			2,133.38000	2.13338	3,116,330	13.39	0.00	0	1,1
R2040	On	03/11/2022	Bond Future	12.00	Put			2,514.88000	2.51488	1,689,790	13.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			605.78000	0.60578	1,062,370	12.44	0.00	0	1,1
R2040	On	03/11/2022	Bond Future	11.30	Put			5,341.16000	5.34116	3,989,710	12.44	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,964.22000	3.96422	5,274,240	14.31	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			1,342.02000	1.34202	844,000	14.31	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.41	Call			769.56000	0.76956	1,304,830	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			4,795.87000	4.79587	3,523,100	12.58	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			7,752.04000	7.75204	6,341,040	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			165.99000	0.16599	290,940	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			13,573.55000	13.57355	11,859,200	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			176.14000	0.17614	307,320	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.21	Put			13,361.43000	13.36143	11,653,310	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			3,209.29000	3.20929	2,410,110	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			619.55000	0.61955	974,000	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put			8,711.44000	8.71144	7,226,590	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			648.61000	0.64861	1,015,530	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put			8,537.95000	8.53795	7,065,570	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			798.13000	0.79813	1,226,430	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			3,131.40000	3.13140	2,347,270	14.44	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call			809.72000	0.80972	1,242,600	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			7,697.42000	7.69742	6,291,000	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			821.44000	0.82144	1,258,910	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			7,643.02000	7.64302	6,241,190	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			3,308.09000	3.30809	4,348,210	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			3,403.05000	3.40305	4,458,220	14.44	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			1,593.66000	1.59366	2,203,350	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			7,336.69000	7.33669	6,073,090	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			345.41000	0.34541	534,650	13.17	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.17	Put			14,661.04000	14.66104	12,976,990	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			736.70000	0.73670	1,080,920	13.16	0.00	0	4
R2040	On	04/05/2023	Bond Future	10.73	Put			11,049.57000	11.04957	9,520,500	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			5,196.43000	5.19643	6,403,030	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			2,966.68000	2.96668	2,299,990	14.48	0.00	0	3



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	10.92	Call		925.92000	0.92592	1,335,680	13.15	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		9,941.98000	9.94198	8,478,450	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,577.82000	1.57782	2,183,200	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		7,384.40000	7.38440	6,116,490	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		7,614.05000	7.61405	9,030,290	15.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,900.26000	1.90026	1,443,210	15.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		1,609.84000	1.60984	2,223,890	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		7,289.41000	7.28941	6,030,170	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,691.72000	1.69172	2,327,590	13.12	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		7,055.11000	7.05511	5,817,690	13.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		5,153.19000	5.15319	4,187,970	13.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3,424.26000	3.42426	4,372,790	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		5,121.31000	5.12131	4,160,230	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,373.11000	3.37311	4,313,360	13.53	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		5,185.22000	5.18522	4,215,860	13.53	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		3,398.64000	3.39864	4,343,030	13.54	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,72</b>
<b>Total For R2040</b>											<b>124,904,660.40</b>	<b>1,560</b>	<b>191,43</b>
R2044	On	04/08/2022	Bond Future			11.57389	78.01100	11.86786	76.16961	13.69	47,586,710.00	610	35,27
R2044	On	03/11/2022	Bond Future			11.73235	79.18666	12.03763	77.31856	14.51	0.00	0	30,86
R2044	On	02/02/2023	Bond Future			11.87001	76.21866	12.18715	74.31831	15.15	46,493,382.60	610	29,40
R2044	On	04/05/2023	Bond Future			12.00269	77.65619	12.33203	75.72064	14.84	0.00	0	
R2044	On	03/08/2023	Bond Future			12.13332	74.79922	12.47573	72.82610	14.82	0.00	0	
<b>Total R2044 Future</b>											<b>94,080,092.60</b>	<b>1,220</b>	<b>95,54</b>
R2044	On	04/08/2022	Bond Future	11.08	Call		2.58000	0.00258	33,030	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,111.50000	5.11150	3,300,560	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2.91000	0.00291	36,180	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,043.41000	5.04341	3,235,290	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3.27000	0.00327	39,590	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,975.45000	4.97545	3,170,380	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		114.86000	0.11486	248,070	12.97	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		9,641.35000	9.64135	7,906,460	12.97	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		639.04000	0.63904	1,128,750	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		5,289.97000	5.28997	3,911,580	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		777.81000	0.77781	1,335,400	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,835.71000	4.83571	3,525,200	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		794.36000	0.79436	1,359,660	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,786.82000	4.78682	3,484,020	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		811.15000	0.81115	1,384,170	13.21	0.00	0	

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	03/11/2022	Bond Future	11.41	Put		4,738.26000	4.73826	3,443,180	13.21		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		7,487.89000	7.48789	6,065,300	13.85		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		901.76000	0.90176	1,384,500	13.85		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		7,433.05000	7.43305	6,015,440	13.85		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		914.65000	0.91465	1,402,390	13.85		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		7,378.43000	7.37843	5,965,820	13.85		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		889.00000	0.88900	1,366,760	13.85		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,658.98000	1.65898	2,305,000	13.81		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		7,300.94000	7.30094	6,011,410	13.81		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,675.64000	1.67564	2,326,230	13.80		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		7,252.56000	7.25256	5,967,600	13.80		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,692.65000	1.69265	2,347,840	13.80		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		7,204.62000	7.20462	5,924,260	13.80		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		5,260.90000	5.26090	4,270,830	14.45		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		3,450.00000	3.45000	4,424,480	14.43		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		5,324.92000	5.32492	4,326,280	14.43		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		3,476.67000	3.47667	4,455,440	14.44		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		5,292.82000	5.29282	4,298,470	14.44		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		3,503.44000	3.50344	4,486,490	14.45		0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,200</b>	
<b>Total For R2044</b>											<b>94,080,092.60</b>	<b>1,220</b>	<b>98,740</b>	
R2048	On	04/08/2022	Bond Future			11.52883	81.13386	11.82792	79.22040	13.34		0.00	0	113,860
R2048	On	03/11/2022	Bond Future			11.68614	77.93176	11.99708	75.99054	14.96		779,317,600.00	10,000	227,300
R2048	On	02/02/2023	Bond Future			11.82303	79.32398	12.14627	77.34918	14.73		0.00	0	
R2048	On	04/05/2023	Bond Future			11.94651	76.38156	12.28205	74.37023	15.31		0.00	0	
R2048	On	03/08/2023	Bond Future			12.06518	77.88295	12.41365	75.83260	14.42		0.00	0	
<b>Total R2048 Future</b>											<b>779,317,600.00</b>	<b>10,000</b>	<b>341,200</b>	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		15,721.11000	15.72111	13,807,650	14.54		0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,010	13.98	0.00	0	1,700
R2048	On	04/08/2022	Bond Future	10.20	Put		11,546.83000	11.54683	9,633,380	13.98		0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			0.00000	0.00000	0,030	13.71	0.00	0	1,200
R2048	On	04/08/2022	Bond Future	10.30	Put		10,750.95000	10.75095	8,837,520	13.71		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			1.26000	0.00126	20,260	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,586.11000	5.58611	3,691,650	11.79		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			1.38000	0.00138	21,940	11.76	0.00	0	1,200
R2048	On	04/08/2022	Bond Future	11.00	Put		5,515.32000	5.51532	3,622,420	11.76		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			0.00000	0.00000	0,090	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		9,967.48000	9.96748	8,054,110	13.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.90	Call		0.53000	0.00053	9,660	12.04	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		6,228.42000	6.22842	4,324,090	12.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		1.14000	0.00114	18,700	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,657.00000	5.65700	3,761,100	11.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		2,135.53000	2.13553	3,172,330	14.77	0.00	0	1,68
R2048	On	03/11/2022	Bond Future	11.90	Put		2,732.12000	2.73212	1,827,700	14.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		736.48000	0.73648	1,284,980	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		5,216.15000	5.21615	3,823,430	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		752.53000	0.75253	1,308,860	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		5,164.60000	5.16460	3,779,710	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		768.69000	0.76869	1,332,850	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		5,113.26000	5.11326	3,736,200	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		589.06000	0.58906	1,061,450	13.67	0.00	0	1,68
R2048	On	03/11/2022	Bond Future	11.20	Put		5,750.39000	5.75039	4,281,560	13.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		859.09000	0.85909	1,340,850	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		7,746.34000	7.74634	6,253,300	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		834.07000	0.83407	1,305,510	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		7,861.24000	7.86124	6,357,880	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		846.52000	0.84652	1,323,100	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		7,803.67000	7.80367	6,305,450	13.47	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,652.22000	1.65222	2,318,580	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		7,491.26000	7.49126	6,146,290	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,618.58000	1.61858	2,275,350	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		7,591.89000	7.59189	6,237,330	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,635.22000	1.63522	2,296,770	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		7,541.35000	7.54135	6,191,570	14.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		3,529.92000	3.52992	4,551,360	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		5,310.79000	5.31079	4,281,880	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		3,475.13000	3.47513	4,487,550	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		5,376.03000	5.37603	4,338,100	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		3,502.48000	3.50248	4,519,410	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		5,343.32000	5.34332	4,309,900	13.99	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>9,18</b>
<b>Total For R2048</b>											<b>779,317,600.00</b>	<b>10,000</b>	<b>350,38</b>
R209	On	04/08/2022	Bond Future			11.39054	67.06675	11.66439	65.70696	12.53	0.00	0	21,58
R209	On	03/11/2022	Bond Future			11.55702	64.93232	11.84100	63.55294	13.96	0.00	0	6,73
R209	On	02/02/2023	Bond Future			11.69821	66.09328	11.99260	64.69019	13.76	0.00	0	2,08
R209	On	04/05/2023	Bond Future			11.83262	64.18735	12.13795	62.75836	14.17	0.00	0	
R209	On	03/08/2023	Bond Future			11.95990	65.44930	12.27653	63.99263	13.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,37</b>
R209	On	04/08/2022	Bond Future	10.57	Call			0.07000	0.00007	1,300	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			5,690.09000	5.69009	4,331,530	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			0.08000	0.00008	1,430	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			5,634.91000	5.63491	4,276,470	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			0.09000	0.00009	1,560	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			5,579.80000	5.57980	4,221,480	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			2,296.40000	2.29640	3,160,580	13.96	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			1,542.42000	1.54242	1,027,220	13.96	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call			422.96000	0.42296	736,590	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			4,530.34000	4.53034	3,464,590	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			433.04000	0.43304	751,780	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			4,488.14000	4.48814	3,427,500	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			1,105.91000	1.10591	1,690,370	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			2,767.42000	2.76742	1,972,500	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			122.42000	0.12242	244,140	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			7,028.87000	7.02887	5,771,210	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			403.48000	0.40348	707,050	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			4,615.58000	4.61558	3,539,770	12.51	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call			413.14000	0.41314	721,720	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			4,572.85000	4.57285	3,502,050	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			1.64000	0.00164	4,720	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			14,335.23000	14.33523	12,958,930	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			4.59000	0.00459	12,220	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			12,768.67000	12.76867	11,396,920	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			27.69000	0.02769	63,610	12.47	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put			9,781.50000	9.78150	8,438,040	12.47	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.80	Call			566.46000	0.56646	862,690	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			6,535.14000	6.53514	5,428,280	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			549.75000	0.54975	839,410	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			6,625.22000	6.62522	5,511,790	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			558.06000	0.55806	850,990	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			6,580.10000	6.58010	5,469,940	12.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,175.10000	1.17510	1,611,650	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			6,175.44000	6.17544	5,183,000	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,151.05000	1.15105	1,581,160	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			6,254.18000	6.25418	5,255,300	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			1,163.13000	1.16313	1,596,460	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			6,214.83000	6.21483	5,219,170	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.95	Call		2,677.98000	2.67798	3,386,920	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,180.97000	4.18097	3,433,240	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,636.96000	2.63696	3,339,450	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,233.67000	4.23367	3,479,490	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,657.56000	2.65756	3,363,280	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,207.38000	4.20738	3,456,430	12.83	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>26,00</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>56,37</b>
R210	On	04/08/2022	Bond Future			224.73478	224.73478	224.00920	224.00920		0.00	0	5
R210	On	03/11/2022	Bond Future			225.18086	225.18086	224.44721	224.44721		0.00	0	58
R210	On	02/02/2023	Bond Future			229.25436	229.25436	228.51028	228.51028		0.00	0	30
R210	On	04/05/2023	Bond Future			230.52926	230.52926	229.77306	229.77306		0.00	0	
R210	On	03/08/2023	Bond Future			235.10012	235.10012	234.33005	234.33005		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,36</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,36</b>
R213	On	04/08/2022	Bond Future			11.05743	81.00608	11.27666	79.99925	9.63	0.00	0	33,00
R213	On	03/11/2022	Bond Future			11.26370	78.68695	11.49263	77.66607	10.61	0.00	0	5
R213	On	02/02/2023	Bond Future			11.44371	80.09224	11.68316	79.05420	10.28	0.00	0	
R213	On	04/05/2023	Bond Future			11.60944	78.05077	11.85987	76.99378	10.38	0.00	0	
R213	On	03/08/2023	Bond Future			11.77156	79.58382	12.03386	78.50649	9.77	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>33,13</b>
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.88	Put			6,714.58000	6.71458	5,707,750	8.36	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.89	Put			6,663.88000	6.66388	5,657,050	8.31	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,010	8.25	0.00	0
R213	On	04/08/2022	Bond Future	9.90	Put			6,613.23000	6.61323	5,606,410	8.25	0.00	0
R213	On	03/11/2022	Bond Future	9.84	Call			78.23000	0.07823	134,520	10.29	0.00	0
R213	On	03/11/2022	Bond Future	9.84	Put			7,857.08000	7.85708	6,892,490	10.29	0.00	47
R213	On	03/11/2022	Bond Future	10.37	Call			245.80000	0.24580	391,950	10.03	0.00	0
R213	On	03/11/2022	Bond Future	10.37	Put			5,423.89000	5.42389	4,549,160	10.03	0.00	20
R213	On	03/11/2022	Bond Future	9.13	Call			10.29000	0.01029	20,070	10.33	0.00	20
R213	On	03/11/2022	Bond Future	9.13	Put			11,440.84000	11.44084	10,429,740	10.33	0.00	0
R213	On	03/11/2022	Bond Future	9.19	Call			12.47000	0.01247	24,060	10.33	0.00	47
R213	On	03/11/2022	Bond Future	9.19	Put			11,126.75000	11.12675	10,117,460	10.33	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Call			261.01000	0.26101	414,370	10.01	0.00	0
R213	On	03/11/2022	Bond Future	10.40	Put			5,294.97000	5.29497	4,427,450	10.01	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Call			107.56000	0.10756	181,360	10.22	0.00	0
R213	On	03/11/2022	Bond Future	9.98	Put			7,189.26000	7.18926	6,242,180	10.22	0.00	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.19	Call		169.74000	0.16974	277,780	10.11	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		6,219.46000	6.21946	5,306,620	10.11	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		250.76000	0.25076	399,270	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		5,380.77000	5.38077	4,508,400	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		255.79000	0.25579	406,710	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		5,337.76000	5.33776	4,467,800	10.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		7,079.36000	7.07936	6,204,550	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		6,495.67000	6.49567	5,647,790	9.83	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		65.46000	0.06546	102,250	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		11,974.70000	11.97470	10,973,450	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		298.25000	0.29825	427,860	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		7,946.33000	7.94633	7,037,900	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		395.62000	0.39562	558,850	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,463.66000	1.46366	1,132,710	10.50	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		401.21000	0.40121	566,280	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		7,037.10000	7.03710	6,164,130	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		406.74000	0.40674	573,640	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		6,994.82000	6.99482	6,123,680	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		478.58000	0.47858	668,740	9.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		532.24000	0.53224	739,090	9.80	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		6,171.45000	6.17145	5,340,260	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		3,643.62000	3.64362	4,350,710	10.50	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		962.29000	0.96229	1,251,290	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		5,883.62000	5.88362	5,115,630	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		971.85000	0.97185	1,263,020	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		5,847.87000	5.84787	5,082,050	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		981.71000	0.98171	1,275,090	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		5,812.44000	5.81244	5,048,830	9.77	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,911.51000	3.91151	3,325,220	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,208.64000	2.20864	2,694,890	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,959.31000	3.95931	3,368,230	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,226.58000	2.22658	2,715,230	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,935.35000	3.93535	3,346,670	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,244.60000	2.24460	2,735,640	9.32	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>38,41</b>
R214	On	04/08/2022	Bond Future			11.50356	64.83203	11.79240	63.34333	13.49	69,370,272.10	1,070	75,28
R214	On	03/11/2022	Bond Future			11.65961	62.52200	11.95904	61.01174	15.10	2,188,270.00	35	2,47
R214	On	02/02/2023	Bond Future			11.79502	63.63886	12.10548	62.10250	14.90	68,093,580.20	1,070	65,48

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	04/05/2023	Bond Future			11.91723	61.54158	12.23875	59.97680		15.41	0.00	0	
R214	On	03/08/2023	Bond Future			12.03446	62.75095	12.36759	61.15578		14.54	0.00	0	
<b>Total R214 Future</b>											<b>139,652,122.30</b>	<b>2,175</b>	<b>143,15</b>	
R214	On	04/08/2022	Bond Future	10.97	Call			1.37000	0.00137	18,570	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,396.41000	4.39641	2,924,910	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1.50000	0.00150	20,060	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,340.13000	4.34013	2,869,990	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1.64000	0.00164	21,660	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,283.92000	4.28392	2,815,240	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			730.16000	0.73016	1,214,290	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,812.65000	3.81265	2,786,520	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			701.39000	0.70139	1,173,090	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,891.08000	3.89108	2,852,520	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			715.63000	0.71563	1,193,520	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,851.69000	3.85169	2,819,320	14.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			6,070.52000	6.07052	4,925,940	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			759.07000	0.75907	1,154,910	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			6,025.75000	6.02575	4,885,230	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			737.80000	0.73780	1,125,530	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			6,115.46000	6.11546	4,966,830	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			748.38000	0.74838	1,140,160	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,454.69000	1.45469	1,997,640	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,837.34000	5.83734	4,815,510	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,470.83000	1.47083	2,017,690	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			5,800.16000	5.80016	4,782,240	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,438.66000	1.43866	1,977,700	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,874.70000	5.87470	4,848,960	14.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			4,113.30000	4.11330	3,336,470	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,053.80000	3.05380	3,875,590	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			4,088.02000	4.08802	3,314,640	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,076.81000	3.07681	3,902,060	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			4,062.87000	4.06287	3,292,950	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,030.85000	3.03085	3,849,190	14.15	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>		
<b>Total For R214</b>											<b>139,652,122.30</b>	<b>2,175</b>	<b>143,15</b>	
<b>Total for Bond</b>											<b>3,451,403,200.89</b>	<b>37,669</b>	<b>1,895,54</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>		
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 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 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 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 R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/08/2022 GOVI			798.04100	798.04100	786.46400	786.46400				0.00	0	90
GOVI On 03/11/2022 GOVI			810.18800	810.18800	798.44600	798.44600				0.00	0	
GOVI On 02/02/2023 GOVI			824.64100	824.64100	812.69900	812.69900				0.00	0	
GOVI On 04/05/2023 GOVI			840.13200	840.13200	827.97100	827.97100				0.00	0	

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	03/08/2023	GOVI			856.58700	856.58700	844.19200	844.19200			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>90</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			327,960.00000	32.79600	212,190,000		0.00	0	
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			328,060.00000	32.80600	212,290,000		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			328,160.00000	32.81600	212,390,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			219,840.00000	21.98400	102,420,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			219,640.00000	21.96400	102,220,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			219,740.00000	21.97400	102,320,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			381,310.00000	38.13100	261,890,000		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			381,410.00000	38.14100	261,990,000		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			381,210.00000	38.12100	261,790,000		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			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			248,990.00000	24.89900	127,380,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			249,090.00000	24.90900	127,480,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			248,890.00000	24.88900	127,280,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			69,720.00000	6.97200	193,670,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			69,620.00000	6.96200	193,570,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			69,820.00000	6.98200	193,770,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>90</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>90</b>
AL37	On	04/08/2022	Index Future			804.17200	804.17200	801.74100	801.74100			0.00	0	
AL37	On	03/11/2022	Index Future			816.41200	816.41200	813.95500	813.95500			0.00	0	
AL37	On	02/02/2023	Index Future			830.97600	830.97600	828.48600	828.48600			0.00	0	
AL37	On	04/05/2023	Index Future			846.58600	846.58600	844.05400	844.05400			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/08/2023	Index Future			863.16800	863.16800	860.59100	860.59100			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			905.70200	905.70200	895.71500	895.71500			0.00	0	
AL7T	On	03/11/2022	Index Future			919.48800	919.48800	909.36100	909.36100			0.00	0	
AL7T	On	02/02/2023	Index Future			935.89100	935.89100	925.59400	925.59400			0.00	0	
AL7T	On	04/05/2023	Index Future			953.47100	953.47100	942.98800	942.98800			0.00	0	
AL7T	On	03/08/2023	Index Future			972.14700	972.14700	961.46200	961.46200			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			809.52500	809.52500	797.81700	797.81700			0.00	0	1
ALBI	On	03/11/2022	Index Future			821.84700	821.84700	809.97200	809.97200			0.00	0	12
ALBI	On	02/02/2023	Index Future			836.50800	836.50800	824.43100	824.43100			0.00	0	
ALBI	On	04/05/2023	Index Future			852.22200	852.22200	839.92400	839.92400			0.00	0	
ALBI	On	03/08/2023	Index Future			868.91400	868.91400	856.37900	856.37900			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>23</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>23</b>
IGOV	On	04/08/2022	Index Future			317.98100	317.98100	317.05400	317.05400			283,003,090.00	89	34
IGOV	On	03/11/2022	Index Future			322.90000	322.90000	321.96300	321.96300			264,778,000.00	82	31
IGOV	On	02/02/2023	Index Future			328.73700	328.73700	327.78800	327.78800			0.00	0	
IGOV	On	04/05/2023	Index Future			334.98900	334.98900	334.02300	334.02300			0.00	0	
IGOV	On	03/08/2023	Index Future			341.62400	341.62400	340.64100	340.64100			0.00	0	
<b>Total IGOV Future</b>												<b>547,781,090.00</b>	<b>171</b>	<b>71</b>
<b>Total For IGOV</b>												<b>547,781,090.00</b>	<b>171</b>	<b>71</b>
<b>Total for Index</b>												<b>547,781,090.00</b>	<b>171</b>	<b>94</b>
JIBAR f	On	17/08/2022	Jibar Future			5.73500	94.26500	5.61000	94.39000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.99500	94.00500	5.87500	94.12500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.56000	93.44000	6.38000	93.62000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.75000	93.25000	6.55000	93.45000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.25500	92.74500	7.08500	92.91500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.45000	92.55000	7.34000	92.66000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.87000	92.13000	7.70000	92.30000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.31000	91.69000	8.14500	91.85500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.78000	91.22000	8.38500	91.61500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			8.55500	91.44500	8.47500	91.52500			0.00	0	11
JIBAR f	On	20/03/2024	Jibar Future			8.90500	91.09500	8.74500	91.25500			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.69500	91.30500	8.64000	91.36000			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>31</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>3,999,184,290.89</b>	<b>37,840</b>	<b>1,897,71</b>
ABCPI3 On 07/12/2023 Spot Bond			2.11200	324.81465	2.11200	324.73452				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.72445				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	100.67652				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.67174	9.65000	100.64582				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			12.45000	84.16294	12.45000	84.13517				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	101.03745				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	100.70358				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>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.50932				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	101.41783				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>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.45860				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>	
ABFN27 On 25/05/2027 Spot Bond					0.00000	103.27381				0.00	0	4,260,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,260,000.00</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>4,260,000.00</b>
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.02943				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.28066				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 29/08/2023 Spot Bond					0.00000	101.55593				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>	
ABFN21 On 29/08/2025 Spot Bond					0.00000	101.53693				0.00	17,790,000,000	17,790,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>17,790,000,000</b>	<b>17,790,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>17,790,000,000</b>	<b>17,790,000,000</b>
ABFN31 On 29/08/2028 Spot Bond					0.00000	101.87199				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>	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.34846				0.00	0	1,200,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
ABFN31 On 15/11/2024 Spot Bond					0.00000	101.49653				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>	
ABFN31 On 07/02/2024 Spot Bond					0.00000	101.51158				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>	
ABFN31 On 07/02/2026 Spot Bond					0.00000	101.11940				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>	
ABFN31 On 07/02/2029 Spot Bond					0.00000	102.43694				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>	
ABFN31 On 16/09/2022 Spot Bond					0.00000	100.70193				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.81001				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.64451				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	100.28721				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.18878				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	100.19287				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	100.19584				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	100.53182				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	101.06462				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.99383				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	100.48924				0.00	0	100,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.07054				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	100.30686				0.00	0	1,150,000,00
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.28543				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	101.06667				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.10100				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	101.12966				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>	
ABGNO On 27/06/2025 Spot Bond					0.00000	100.45568				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGNO On 27/06/2027 Spot Bond					0.00000	100.47304				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGNO On 27/06/2029 Spot Bond					0.00000	100.48215				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.82353				0.00	0	795,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>795,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>795,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.29122				0.00	0	30,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.09150				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	100.55851				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	100.53957				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.91000	6.91000	6.91000	154.66317				0.00	0	160,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	44.46542	100.00000	44.35914				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			2.64000	2.64000	2.64000	161.02942				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	214.72315				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	233.45790				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			8.36000	8.36000	8.36000	102.73279				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			9.35000	9.35000	9.35000	105.03465				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>	
ABS15 On 11/11/2022 Spot Bond			6.89000	102.78700	6.89000	102.76799				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			9.04000	105.90567	9.04000	105.88022				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			9.76000	105.71726	9.76000	105.68988				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			7.33000	106.00495	7.33000	105.98421				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.96500	99.39037	9.96500	99.36411				0.00	0	24,300,000.00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,300,000.00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>24,300,000.00</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.10966	100.00000	15.07640				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.22300	328.63860	1.22300	328.56546				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			12.22500	12.22500	12.22500	98.23610			2,445,000,000,000.00		200,000,000	355,000.00
<b>Total ABX01 SPOT</b>									<b>2,445,000,000,000.00</b>		<b>200,000,000</b>	<b>355,000.00</b>
<b>Total For ABX01</b>									<b>2,445,000,000,000.00</b>		<b>200,000,000</b>	<b>355,000.00</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	100.71259				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	100.69367				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	100.61619				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	100.69213				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	100.69213				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	100.70827				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	100.70827				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	190.11534				0.00	0	
<b>Total ACL203 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 ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.33357				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	100.66180				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	101.18412				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.14757				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	101.36730				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	102.12903				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	101.31740				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	104.20145				0.00	1,200,000,000	600,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.75108				0.00	1,600,000	100,500,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>1,600,000</b>	<b>100,500,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>1,600,000</b>	<b>100,500,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.80570				0.00	1,600,000	500,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,600,000</b>	<b>500,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>1,600,000</b>	<b>500,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.53228				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	103.18553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.12634				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	100.12992				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			9.65000	93.94345	9.65000	93.91941				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.13554				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	100.15422				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	100.17749				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	100.11647				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	101.12902				0.00	41,100,000	13,700,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>41,100,000</b>	<b>13,700,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>41,100,000</b>	<b>13,700,00</b>
AHF5A' On 21/08/2023 Spot Bond			8.88500	105.18772	8.88500	105.16246				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	101.06888				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	101.18056				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.24925				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	102.13011				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	101.10507				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	101.50650				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.18045				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	101.24912				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	101.72928				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	101.24506				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	101.32514				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	101.21479				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	101.18903				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	101.28345				0.00	0	
<b>Total AHF7C1 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 AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.25084				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	102.31589				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	101.78065				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			9.05000	104.64029	9.05000	104.61499				0.00	0	2,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,708,000,00</b>
AIR04 On 29/05/2024 Spot Bond			9.49700	101.02612	9.49700	101.00065				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			13.31500	85.70419	13.31500	85.67418				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			5.82000	192.14858	5.82000	192.08208				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	101.22663				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.53518				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	100.00012				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.77662				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	100.74818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.31466				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	101.60915				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			5.07000	248.03527	5.07000	247.95443				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.68000	214.15699	5.68000	214.08371				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			4.51000	205.37652	4.51000	205.31264				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>	
ASN19 On 31/01/2038 Spot Bond			5.02500	115.07124	5.02500	115.03369				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>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.96180				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	101.04286				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	100.75572				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	100.61568				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.21585				0.00	181,500,000	60,500,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>181,500,000</b>	<b>60,500,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>181,500,000</b>	<b>60,500,000</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
ASN27: On 20/08/2048 Spot Bond					0.00000	101.25842				0.00	103,500,000	34,500,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>103,500,000</b>	<b>34,500,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>103,500,000</b>	<b>34,500,00</b>
ASN28: On 21/08/2023 Spot Bond					0.00000	101.17712				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.80835				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.52903				0.00	187,300,000	58,300,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>187,300,000</b>	<b>58,300,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>187,300,000</b>	<b>58,300,00</b>
ASN30: On 20/12/2023 Spot Bond					0.00000	100.65611				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.44970				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			4.42500	4.42500	4.42500	112.50520				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	103.04647				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.78000				0.00	200,000,000	100,000,00
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	100.87465				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.36416				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	100.10935				0.00	0	
<b>Total ASN335 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 ASN335</b>									<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.13500	113.52575	5.13500	113.48836			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	100.66554			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	100.17809			0.00	0	700,000,00
<b>Total ASN346 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For ASN346</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.81259			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	100.64183			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	100.64183			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	101.04694			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	100.94023			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	100.80334			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	101.29630			0.00	0	
<b>Total ASN374 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>									<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.01398			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	100.73396			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.73396				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.00785				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.00175				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.14679				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>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.68904				0.00	162,900,000	54,300,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>162,900,000</b>	<b>54,300,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>162,900,000</b>	<b>54,300,000</b>
ASN399 On 20/12/2024 Spot Bond					0.00000	100.63230				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>	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.72707				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>	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.87882				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>	
ASN419 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.05760				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.56511				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 23/06/2025 Spot Bond					0.00000	100.58015				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	100.75160				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	101.16213				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	103.97287				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	100.12519				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	100.12613				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	99.84794				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	104.33270				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	99.93574				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	99.92624				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	101.34094				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	100.87976				0.00	0	
<b>Total ASN480 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 ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48! On 25/08/2025 Spot Bond					0.00000	113.53700				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	104.22400				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	101.28830				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	100.67495				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	100.67495				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	100.64131				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			11.04500	93.85841	11.04500	93.83085			8,836,000,000.00	800,000	300,00	
<b>Total ASN508 SPOT</b>									<b>8,836,000,000.00</b>	<b>800,000</b>	<b>300,00</b>	
<b>Total For ASN508</b>									<b>8,836,000,000.00</b>	<b>800,000</b>	<b>300,00</b>	
ASN50! On 21/12/2026 Spot Bond			10.22500	93.65742	10.22500	93.63190			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			10.77500	92.48704	10.77500	92.46053			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			10.77500	92.48704	10.77500	92.46053			0.00	0		
<b>Total ASN511 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN511</b>									<b>0.00</b>	<b>0</b>		
ASN52! On 31/07/2022 Spot Bond			9.10000	99.87550	9.10000	99.85063			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	99.85155	11.05000	99.82189			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/07/2024 Spot Bond			11.00000	99.85221	11.00000	99.82268				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>	
ASN530 On 31/01/2024 Spot Bond			10.50000	99.85875	10.50000	99.83053				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>	
ASN530 On 31/01/2024 Spot Bond			10.50000	99.85875	10.50000	99.83053				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>	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.43687				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>	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.87416				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>	
ASN540 On 28/11/2022 Spot Bond					0.00000	101.33716				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>	
ASN540 On 31/07/2023 Spot Bond			10.60000	99.85744	10.60000	99.82895				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>	
ASN550 On 31/01/2024 Spot Bond			10.47000	98.20628	10.47000	99.83100				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>	
ASN550 On 31/01/2024 Spot Bond			10.55000	99.85810	10.55000	99.82974				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>	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.47228				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.99998				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	100.92277				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.55933				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.61341				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.85511				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.90710				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.57866				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.22000	99.87558	9.22000	99.85071				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.25775				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.19246				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.04803				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.00009				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	101.25141				0.00	0	
<b>Total ASN602 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 ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.91576				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	99.85050				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	100.61282				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	101.60362				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	100.65473				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	101.38567				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	101.66286				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	100.62435				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	101.28067				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	100.41586				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.71767				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	100.77979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.03871				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>	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.77897				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>	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.86777				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>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.31905				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>	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.55133				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>	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.13605				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>	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.26566				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>	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.42495				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>	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.51262				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>	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.75048				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.77885				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.28454				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	101.02865				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	100.53624				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	99.92892				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	99.85778				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	100.26886				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	99.84942				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	100.68425				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	100.68898				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	100.62286				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.39757				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	99.58405				0.00	0	
<b>Total ASN713 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 ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.35678				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	100.55807				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	100.98242				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	100.38668				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	100.42319				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	100.81650				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	100.19079				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	100.97214				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	99.86210				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	101.17694				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.55627				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	100.66057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.67004				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	101.69090				0.00	0	91,000,00
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>91,000,00</b>
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	<b>91,000,00</b>
ASN747 On 31/10/2026 Spot Bond					0.00000	99.86842				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.80070				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.75991				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			10.47884	10.47884	10.47884	101.02843				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>	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.98259				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>	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.88087				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>	
ASN796 On 31/07/2027 Spot Bond					0.00000	99.85240				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>	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.86939				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>	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.86923				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	100.82558				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.58105				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>	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.41866				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>	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.40791				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.30066				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.31949				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 31/01/2037 Spot Bond					0.00000	99.72140				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.31719				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.37136				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>	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.37046				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.24823				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>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.21720				0.00	0	
<b>Total ASN832 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 ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.21720				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	99.85250				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	100.72228				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	100.07002				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	100.06948				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.06948				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	100.05537				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	100.00000				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	99.98306				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	99.98293				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	99.98252				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	99.91770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN848 On 29/04/2025 Spot Bond					0.00000	99.91824				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>	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.66067				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.67976				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.26281				0.00	0	200,000,00
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN856 On 19/01/2027 Spot Bond					0.00000	100.12654				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN860 On 29/10/2025 Spot Bond					0.00000	99.92629				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN862 On 31/07/2026 Spot Bond					0.00000	99.76335				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.85514				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.85514				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86( On 09/06/2023 Spot Bond					0.00000	100.72394				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86( On 14/06/2027 Spot Bond					0.00000	100.76072				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN86( On 14/06/2027 Spot Bond					0.00000	100.76072				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86( On 30/09/2027 Spot Bond					0.00000	100.86111				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87( On 15/09/2022 Spot Bond					0.00000	100.65479				0.00	0	
<b>Total ASN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN870</b>										<b>0.00</b>	<b>0</b>	
ASN87( On 21/06/2027 Spot Bond					0.00000	100.61334				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87( On 27/09/2022 Spot Bond					0.00000	100.45766				0.00	0	
<b>Total ASN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN877</b>										<b>0.00</b>	<b>0</b>	
ASN87( On 20/06/2027 Spot Bond					0.00000	100.57276				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88( On 20/06/2027 Spot Bond					0.00000	100.55271				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88( On 02/05/2023 Spot Bond					0.00000	99.87154				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88( On 09/03/2028 Spot Bond					0.00000	100.25023				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88( On 18/04/2029 Spot Bond					0.00000	100.25970				0.00	0	
<b>Total ASN886 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 ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 29/06/2028 Spot Bond					0.00000	100.27074				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.26184				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.36485				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>	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.14598				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	100.42461				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.93500	99.70210	7.93500	99.68090				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	101.24890				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	101.86468				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.23096				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.23811				0.00	0	11,500,000.00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000.00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000.00</b>
BAYA72 On 31/03/2026 Spot Bond			12.83500	12.83500	12.83500	101.94050				0.00	0	180,000.00
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000.00</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>180,000.00</b>
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.66577				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 30/09/2022 Spot Bond					0.00000	100.29765				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.75529				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.21309				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.22923				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.88843				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.63969				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.67336				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.68638				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.82518				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.58909				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.48639				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9( On 30/06/2024 Spot Bond					0.00000	100.81144				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.62397				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	100.64031				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	100.62350				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>	
BAYA9' On 30/06/2025 Spot Bond					0.00000	100.60011				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2025 Spot Bond					0.00000	100.61694				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/09/2022 Spot Bond					0.00000	100.64060				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2023 Spot Bond					0.00000	100.67447				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/09/2023 Spot Bond					0.00000	100.67359				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYB1( On 30/09/2023 Spot Bond					0.00000	100.75732				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	101.01940				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	100.77446				0.00	0	
<b>Total BAYB16 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 BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.75818				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.85542				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.05238				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.75772				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>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.75127				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.75732				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.78000	9.78000	9.78000	94.99559				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.77438				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	101.17369				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.89831				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	101.22540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.83498				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	96.74787				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	80.01954				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	93.82147				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	82.24313				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			9.04000	104.89183	9.04000	104.86611				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	101.19418				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>	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.02317				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	100.89650				0.00	200,000,000	100,000,000
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.80439				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.73088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.54385				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			7.79000	104.06081	7.79000	104.03921				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>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03976				0.00	510,000,000	3,010,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>3,010,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>510,000,000</b>	<b>3,010,000,000</b>
BID14 On 28/10/2022 Spot Bond					0.00000	99.91908				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	100.36070				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.50450				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.52046				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.91889				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	100.27865				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	97.39600				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	86.92600				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	57.86700				0.00	0	
<b>Total BNPP06 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 BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 06/07/2026 Spot Bond					0.00000	41.13200				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>	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.99895				0.00	0	
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP20</b>										<b>0.00</b>	<b>0</b>	
BNPP2: On 13/09/2022 Spot Bond					0.00000	100.64059				0.00	0	
<b>Total BNPP21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP21</b>										<b>0.00</b>	<b>0</b>	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.64308				0.00	0	
<b>Total BNPP22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP22</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.39135				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.12701				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.85037				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	101.26750				0.00	10,000,000,000	5,000,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.59294				0.00	1,000,000,000	500,000,000
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.85444				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.41131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 03/11/2022 Spot Bond					0.00000	99.85003				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>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	99.84518				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>	
BPPF30 On 24/08/2022 Spot Bond					0.00000	101.00594				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>	
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.28393				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF32 On 03/11/2022 Spot Bond					0.00000	99.86097				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.49164				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>	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.53597				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	99.71919				0.00	0	50,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	101.11092				0.00	0	550,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
CCT01 On 23/06/2023 Spot Bond			9.27500	103.92527	9.27500	103.89953				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.57500	104.80662	9.57500	104.77985				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			10.12500	106.35087	10.12500	106.32233				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			11.66500	11.66500	11.66500	96.88564				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	99.77525				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	101.34448				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	101.42791				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.00032				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	100.00010				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>	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.61968				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.84909	4.77000	104.11900				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	101.02900				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.63785				0.00	0	
<b>Total CLN345 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 CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			8.80500	106.27520	8.80500	106.25031				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>	
CLN36 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>	
CLN36 On 20/03/2024 Spot Bond			8.70700	110.93133	8.70700	107.79200				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>	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.83633				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>	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.98074				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>	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.03198				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>	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.00563	10.98000	102.97571				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.10800				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	115.11734	6.50000	105.23700				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	101.22100				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	100.65610				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	101.26363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.25407				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.34000	150.90307	5.34000	150.85256				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.78000	149.32079	5.78000	149.26904				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.36582				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>	
CLN488 On 28/07/2022 Spot Bond			8.05000	99.95591	8.05000	99.93387				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>	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.15716				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			8.45000	106.99283	8.45000	106.96877				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.52730				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>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.28732				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.30039				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.88691				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.12260				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.81968				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.37474				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.52361				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.53908	9.96000	103.51122				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.31138	10.01000	102.28405				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.23490				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>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.78237				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>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.08306				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>	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.42688	9.20000	103.40112				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>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.33885				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>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.16309				0.00	0	
<b>Total CLN526 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 CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.06243				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>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.30094				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>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.78237				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>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.70359				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.14138				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>	
CLN535 On 18/07/2025 Spot Bond			11.00500	98.59344	11.00500	98.56474				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>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.56150				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>	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.99987				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.15803				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	140.14200				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>	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.53438				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			10.47500	102.79704	10.47500	102.76806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			10.52500	102.18885	10.52500	102.16037				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			10.61500	100.80071	10.61500	100.77239				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	302.14221				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					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>	
CLN554 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>	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.29410				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.28087				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.18791				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.17211				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>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	127.17600				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.35114				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>	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	101.90824	10.19000	101.93045				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>	
CLN563 On 12/11/2025 Spot Bond			10.47500	101.18006	10.47500	101.15200				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>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.65353				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.23532				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>	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.74976				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>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.93084				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>	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.27947				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			10.70500	100.03257	10.70500	100.00423				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.34149				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.28561				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.75014				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.76029				0.00	0	
<b>Total CLN577 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 CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.13645				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	100.42437				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	101.32741				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.82679				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	100.13808				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 31/05/2024 Spot Bond					0.00000	101.02392				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	103.24893				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	104.57839				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 18/06/2024 Spot Bond					0.00000	100.65215				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	102.83015				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	102.55462				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			3.76000	152.96480	3.76000	124.73932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.35907				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.64694				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.17104				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.52041				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>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.40450				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.78553				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.65215				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.65215				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.42200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.10139				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.30376				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	101.22039				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.02358				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.14110				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.17177				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>	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.18895	9.32000	102.16353				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.46663				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.09129				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.89204				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.13751				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.27374				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.43550				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	92.26100				0.00	2,170,000,000	2,170,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>2,170,000,000</b>	<b>2,170,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>2,170,000,000</b>	<b>2,170,000,000</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	102.41878				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>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.89508				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>	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.04923				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>	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.94863				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>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.00007				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>	
CLN621 On 20/12/2024 Spot Bond					0.00000	86.44400				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>	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.99987				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>	
CLN624 On 25/01/2023 Spot Bond			8.01000	104.96465	8.01000	100.44415				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>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.32592				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>	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.07225				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>	
CLN627 On 31/07/2034 Spot Bond			13.27000	57.59445	13.27000	80.64196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.18040				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>	
CLN629 On 19/08/2025 Spot Bond			11.17500	99.85534	11.17500	99.82534				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>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.32044				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>	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.13882				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.33659				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.34272				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.99859				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.12887				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.31497				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.54688				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.42450				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.12759				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.13402				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.64166				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.12987				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.64261				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.44563				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.01308				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.31497				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.07735				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.31497				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>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	94.11300				0.00	2,410,000,000	2,410,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>2,410,000,000</b>	<b>2,410,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN655</b>										0.00	2,410,000,000	2,410,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	100.77449				0.00	0	
<b>Total CLN656 SPOT</b>										0.00	0	
<b>Total For CLN656</b>										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.66738				0.00	0	
<b>Total CLN657 SPOT</b>										0.00	0	
<b>Total For CLN657</b>										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.17482				0.00	0	
<b>Total CLN658 SPOT</b>										0.00	0	
<b>Total For CLN658</b>										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	98.97000				0.00	0	
<b>Total CLN661 SPOT</b>										0.00	0	
<b>Total For CLN661</b>										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
<b>Total CLN662 SPOT</b>										0.00	0	
<b>Total For CLN662</b>										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	105.07900				0.00	0	
<b>Total CLN663 SPOT</b>										0.00	0	
<b>Total For CLN663</b>										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	133.58600				0.00	0	
<b>Total CLN664 SPOT</b>										0.00	0	
<b>Total For CLN664</b>										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.28596				0.00	0	
<b>Total CLN665 SPOT</b>										0.00	0	
<b>Total For CLN665</b>										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.39042				0.00	0	
<b>Total CLN666 SPOT</b>										0.00	0	
<b>Total For CLN666</b>										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.55589				0.00	0	
<b>Total CLN667 SPOT</b>										0.00	0	
<b>Total For CLN667</b>										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.21195				0.00	0	
<b>Total CLN668 SPOT</b>										0.00	0	
<b>Total For CLN668</b>										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.09704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.14889				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.44276				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>	
CLN672 On 31/01/2025 Spot Bond			4.39895	154.35614	4.39895	125.40230				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.39895	154.35614	4.39895	125.40311				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>	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.47013				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.54312				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>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.63632				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.17171				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.52445				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>	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.83334				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.61253				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.62728				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.51221				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.72832				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>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.72809				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.16389				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.60681				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.65032				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.58404				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.05463				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.53659				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.42909				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.93349				0.00	0	
<b>Total CLN700 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 CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.16697				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.18768				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	101.65975				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	88.61925				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	101.57960				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.75953				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	100.63709				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	80.74196				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	80.98520				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	100.67177				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	101.12930				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	100.64077				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.64077				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.64077				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.77975				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.69676				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.77596				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.09865				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.89516				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.80956				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.59568				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.59568				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.59568				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.60488				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.60488				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.60488				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.31137				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>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.35097				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>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.99047				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>	
CLN733 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>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.70818				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>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.20530				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>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.14975				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>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.74617				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	101.05800				0.00	0	
<b>Total CLN739 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 CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.89033				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.29671				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>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.57758				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.40077				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	94.70400				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.89403				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.22536				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.65026				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.66398				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.75382				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.43253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.57401				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>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.79091				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.03000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.00219				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.08892				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN766 On 12/02/2025 Spot Bond					0.00000	101.32770				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.02724				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>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.59023				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>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.57401				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65446				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.77168				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	93.62379				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.80788				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.94770				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.15108				0.00	0	2,180,000.00
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,180,000.00</b>
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	<b>2,180,000.00</b>
CLN774 On 31/07/2028 Spot Bond					0.00000	99.84942				0.00	0	
<b>Total CLN774 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 CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.80000	6.80000	6.80000	120.82965				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.10226				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	101.31140				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	101.44830				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	101.45965				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	104.57296				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	101.67528				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	101.51640				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	101.54137				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	100.53935				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	100.57645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.53935				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.34270				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.20638				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.67543				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.01600				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.67543				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.21387				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.67543				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.67543				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.53942				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.67543				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	101.67558				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.68649				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	101.68649				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	101.18441				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	85.09424				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	101.46646				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	100.00000				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	101.69797				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	101.19202				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	101.53910				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	100.59948				0.00	0	
<b>Total CLN809 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 CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.78000	95.02038	9.78000	94.99559				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.60396				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>	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.08055				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>	
CLN81 On 01/10/2022 Spot Bond					0.00000	100.61034				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>	
CLN81 On 04/10/2022 Spot Bond					0.00000	100.50527				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>	
CLN81 On 04/10/2022 Spot Bond					0.00000	100.50527				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>	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.67543				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>	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.67566				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>	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.69797				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>	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.44833				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>	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.81502				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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.64119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.53942				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>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.42797				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.42797				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.42764				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.32181				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.28444				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.19204				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.81648				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.86791				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN832 On 31/07/2027 Spot Bond					0.00000	100.99879				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	102.12569				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.90338				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.90353				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.90354				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.90345				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.86116				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.65403				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.50383				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.37900				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.94100				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.84600				0.00	0	
<b>Total CLN843 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 CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.57779				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.51286				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.50328				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.58063				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.58063				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.58028				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.64595				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.62561				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.39697				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.40287				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.30516				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.31232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.30495				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.54759				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	86.04882				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2029 Spot Bond					0.00000	100.19633				0.00	0	
<b>Total CLN859 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN859</b>										<b>0.00</b>	<b>0</b>	
CLN859 On 31/07/2025 Spot Bond					0.00000	100.09275				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.11906				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.11047				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	6,000,000,000	6,000,000,000	
<b>Total CLN863 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For CLN863</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	
CLN863 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total CLN864 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For CLN864</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
CLN864 On 20/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			217,000,000,000,000.00	2,170,000,000	4,340,000,000	
<b>Total CLN865 SPOT</b>									<b>17,000,000,000,000.00</b>	<b>2,170,000,000</b>	<b>4,340,000,000</b>	
<b>Total For CLN865</b>									<b>17,000,000,000,000.00</b>	<b>2,170,000,000</b>	<b>4,340,000,000</b>	
CLN865 On 22/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			241,000,000,000,000.00	2,410,000,000	2,410,000,000	
<b>Total CLN866 SPOT</b>									<b>11,000,000,000,000.00</b>	<b>2,410,000,000</b>	<b>2,410,000,000</b>	
<b>Total For CLN866</b>									<b>11,000,000,000,000.00</b>	<b>2,410,000,000</b>	<b>2,410,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN867 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				100,000,000,000,000.00	11,000,000,000	11,000,000,000
<b>Total CLN867 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>11,000,000,000</b>
<b>Total For CLN867</b>										<b>10,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>11,000,000,000</b>
COJ05 On 05/06/2023 Spot Bond			9.42000	103.92438	9.42000	103.89825				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			11.74500	100.15124	11.74500	100.12002				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			10.51000	100.73473	10.51000	100.70655				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			8.88500	102.96138	8.88500	102.93693				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			13.53500	90.19518	13.53500	90.16291				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			12.12500	90.33642	12.12500	90.30737				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			11.25000	11.25000	11.25000	99.91552				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	100.95578				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	99.91622				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	101.11348				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.21214				0.00	510,000,000	1,910,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>1,910,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DSY02</b>										<b>0.00</b>	<b>510,000,000</b>	<b>1,910,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.87500	10.87500	10.87500	100.98369				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	102.08985				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	101.45448				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>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.61844				0.00	0	200,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.62488				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.42404				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.43631				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			8.30000	105.05816	8.30000	105.03456				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	69.81184	100.00000	69.65563				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.81184	100.00000	69.65563				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			8.95000	105.27533	8.95000	105.24987				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	104.21655	9.69000	104.18931				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.21655	9.69000	104.18931				0.00	0	
<b>Total DV24/R2023 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 DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			11.07500	94.04297	11.07500	94.01496				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			12.23500	94.94520	12.23500	94.91406				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	104.39440	10.10000	104.36599				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.39440	10.10000	104.36599				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.99998				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.03436				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	98.97550				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	99.42704				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	97.96915				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	99.09950				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.77684				0.00	0	4,100,000.00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.69487				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.29565				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.88659				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	98.10354				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.88096				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.81874				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>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.15085				0.00	0	100,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.81500				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>	
DVFC28 On 15/12/2028 Spot Bond					0.00000	100.84199				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			8.36000	105.98770	8.36000	105.96411				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			5.33000	115.15237	5.33000	115.11412				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			5.02500	102.20956	5.02500	102.17620				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	142.67176	2.25000	142.63594				0.00	0	
<b>Total EL037/I2038 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 EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.92000	147.77054	4.92000	147.72306				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.79200	142.93191	3.79200	142.89029				0.00	0	1,727,700,00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,727,700,00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>1,727,700,00</b>
EL30 On 29/07/2030 Spot Bond			5.02000	126.63340	5.02000	126.59209				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.15000	116.34834	5.15000	116.31018				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			4.99500	104.50735	4.99500	104.47334				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.67176	2.25000	142.63594				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	165.32609				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	162.65282				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	126.23044				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	125.31696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 28/07/2025 Spot Bond					0.00000	122.45427				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>	
ELN009 On 19/08/2025 Spot Bond					0.00000	113.81656				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>	
ELN010 On 15/04/2024 Spot Bond					0.00000	109.69728				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 21/05/2024 Spot Bond					0.00000	111.46748				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 09/12/2024 Spot Bond					0.00000	92.22972				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	92.63518				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond					0.00000	99.12935				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>	
ELN017 On 12/05/2023 Spot Bond					0.00000	101.91245				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond					0.00000	101.44828				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			11.18500	100.45080	11.18500	100.42110				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			13.13500	13.13500	13.13500	92.36323				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM05 On 17/04/2029 Spot Bond			13.18500	13.18500	13.18500	96.33661				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			11.27500	11.27500	11.27500	99.39430				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			11.27500	11.27500	11.27500	98.71112				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			13.11000	13.11000	13.11000	68.51322				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			12.42000	12.42000	12.42000	95.82092				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			13.11000	13.11000	13.11000	89.42010				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.41002				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.83984				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.75857				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.82231				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	101.26197				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	101.00314				0.00	0	
<b>Total EPF021 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 EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.06296				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>	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.88536				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>	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.74190				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>	
EPFC51 On 10/11/2022 Spot Bond					0.00000	101.20280				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	100.69190				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>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.45625				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>	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.41843				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>	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.10295				0.00	200,000,000	100,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	99.87543				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>	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.58274				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>	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.31210				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.19410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01( On 12/11/2024 Spot Bond					0.00000	101.55390				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 17/05/2025 Spot Bond					0.00000	101.18921				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B( On 17/05/2027 Spot Bond					0.00000	101.24585				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.21743				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.27408				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2( On 17/08/2022 Spot Bond					0.00000	101.25230				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 17/08/2022 Spot Bond					0.00000	101.12669				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	101.21771				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>	
ERSA2( On 17/05/2025 Spot Bond					0.00000	101.15158				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3( On 17/05/2027 Spot Bond					0.00000	101.20821				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.66000	106.11592	7.66000	101.09619				0.00	0	1,500,000.00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23/R On 25/01/2023 Spot Bond			10.00000	104.98597	10.00000	99.95991				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			10.27500	95.15584	10.27500	95.12979			1,525,042,215,000.00		148,422,600	2,729,982,00
<b>Total ES26 SPOT</b>									<b>1,525,042,215,000.00</b>		<b>148,422,600</b>	<b>2,729,982,00</b>
<b>Total For ES26</b>									<b>1,525,042,215,000.00</b>		<b>148,422,600</b>	<b>2,729,982,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.44886	7.85000	102.42731				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			12.31000	73.94192	12.58000	72.65739			1,657,162,352,000.00		134,619,200	1,556,675,40
<b>Total ES33 SPOT</b>									<b>1,657,162,352,000.00</b>		<b>134,619,200</b>	<b>1,556,675,40</b>
<b>Total For ES33</b>									<b>1,657,162,352,000.00</b>		<b>134,619,200</b>	<b>1,556,675,40</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.69673	7.50000	102.67619				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			12.62500	72.34278	12.91000	70.80715			1,054,763,200,000.00		83,545,600	1,136,604,30
<b>Total ES42 SPOT</b>									<b>1,054,763,200,000.00</b>		<b>83,545,600</b>	<b>1,136,604,30</b>
<b>Total For ES42</b>									<b>1,054,763,200,000.00</b>		<b>83,545,600</b>	<b>1,136,604,30</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.11451	8.50000	102.09128				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>	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.05490				0.00	71,700,000	23,900,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>71,700,000</b>	<b>23,900,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>71,700,000</b>	<b>23,900,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.26690				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	101.18277				0.00	0	
<b>Total FIFB15 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 FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.20322				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	101.20620				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	99.92899				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	101.24538				0.00	1,000,000,000	500,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.41449				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	101.50306				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.14569				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	101.21448				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	101.23168				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	102.04768				0.00	10,000,000,000	10,000,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.31323				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.43060				0.00	1,200,000	330,300,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>1,200,000</b>	<b>330,300,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>1,200,000</b>	<b>330,300,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.04249				0.00	1,200,000	300,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>1,200,000</b>	<b>300,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>1,200,000</b>	<b>300,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.92313				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			9.85500	102.50379	9.85500	102.47686				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	104.45991				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	103.30536				0.00	200,000,000	100,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.77500	97.19311	9.77500	97.16777			7,820,000,000.00		800,000	200,00
<b>Total FRB30 SPOT</b>									<b>7,820,000,000.00</b>		<b>800,000</b>	<b>200,00</b>
<b>Total For FRB30</b>									<b>7,820,000,000.00</b>		<b>800,000</b>	<b>200,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	101.14583				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			1.71500	326.51459	1.71500	326.43757				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	160.93143				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.71000	214.00989	3.71000	213.94790				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	112.88313				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	227.28938				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.29000	97.74465	5.29000	97.71221				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.15500	99.38867	5.15500	99.35611				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			8.87023	8.87023	8.87023	82.40784				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			8.93202	8.93202	8.93202	81.47611				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.94000	3.94000	3.94000	156.02866				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.51097				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.56040				0.00	0	
<b>Total FRC267 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 FRC267</b>									<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.74717			0.00	0	
<b>Total FRC271 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>									<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.65659			0.00	0	
<b>Total FRC272 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>									<b>0.00</b>	<b>0</b>	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.13753			0.00	0	
<b>Total FRC279 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>									<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.71774			0.00	0	
<b>Total FRC280 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>									<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	120.00904			0.00	0	
<b>Total FRC282 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>									<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.68890			0.00	0	
<b>Total FRC284 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>									<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.65663			0.00	0	130,000,00
<b>Total FRC285 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For FRC285</b>									<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.83217			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	100.63904			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 14/05/2024 Spot Bond					0.00000	101.22548			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	101.24459			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	101.12045			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.96219				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	103.12126				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	101.20709				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	102.26528				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	101.01432				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.22576				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	100.62760				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	100.70623				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	100.76502				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	94.47977				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	100.79097				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	101.56433				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>	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.69865				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>	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.76474				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>	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.88545				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>	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.71264				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>	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.38176				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.04229				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.42326				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.04771				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.30510				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.18301				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.45467				0.00	0	
<b>Total FRC335 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 FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.26604				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>	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.14916				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>	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.48834				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>	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.88595				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>	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.63172				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.19375				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	100.81374				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	101.12638				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	102.06696				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	101.71276				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	101.52313				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	101.10248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	102.05297				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>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.93909				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>	
FRC353 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>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.79673				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>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.72515				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.74298				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.49160				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.74354				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.59773				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.45862				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.39874				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 28/02/2024 Spot Bond					0.00000	101.78789				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	102.14633				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	100.99105				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	101.17122				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	101.63352				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	101.63805				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.67979				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.23827				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.90820				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.90354				0.00	0	
<b>Total FRC377 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 FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.64830				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	100.72147				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	100.72217				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	101.11041				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	101.11041				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>	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.10872				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.10872				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>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.88018				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>	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.75974				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>	
FRC389 On 25/04/2023 Spot Bond					0.00000	99.99999				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>	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.48564				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>	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.90432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.47732				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	100.60640				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	101.75970				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	100.07176				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	100.56166				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.07691				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.08302				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>	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.13502				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>	
FRC40: On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	100.16699				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>	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.97255				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.80768				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.31260				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.17629				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.45054				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.26516				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.79956				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.72373				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2027 Spot Bond					0.00000	101.06135				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.97054				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.98380				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.01192				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.89941				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.74333				0.00	0	
<b>Total FRC415 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 FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 20/06/2027 Spot Bond					0.00000	95.63272				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.64651				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.65863				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.66804				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.55206				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.53540				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.47370				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 27/09/2028 Spot Bond					0.00000	100.47370				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 31/08/2025 Spot Bond					0.00000	100.26471				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 31/07/2025 Spot Bond					0.00000	100.24813				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.70000	107.95594	4.70000	107.92190				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.87500	117.21903	4.87500	117.18124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.15819				0.00	0	5,000,000.00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.70294				0.00	0	8,400,000.00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000.00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000.00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.62605				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.67755				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>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.87969				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>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.44091				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.01757				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	100.11741				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.87355				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.01959				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	100.57295				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10( On 15/01/2024 Spot Bond			4.44300	4.44300	4.44300	106.86309				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			4.84500	4.84500	4.84500	117.61643				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	99.67807				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			4.98500	115.63941	4.98500	115.60179				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			5.02000	227.26029	5.02000	227.18651				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			5.12500	113.66523	5.12500	113.62783				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	226.57049				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.49000	157.78299	3.49000	157.73806				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>	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.25312	3.70500	109.22135				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>	
FRS11 On 31/01/2038 Spot Bond			4.92500	116.49789	4.92500	116.46017				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>	
FRS12 On 07/12/2033 Spot Bond			5.17000	224.19992	5.17000	224.12623				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>	
FRS12 On 07/12/2033 Spot Bond			5.22000	223.19076	5.22000	223.11710				0.00	0	
<b>Total FRS121 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 FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.02000	159.59119	3.02000	159.54778				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>	
FRS122 On 07/12/2033 Spot Bond			5.25000	222.58786	5.25000	222.51424				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.12500	113.66523	5.12500	113.62783				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.32000	207.39013	4.32000	207.32668				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.87500	103.74611	5.87500	103.70987				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.21000	208.56628	4.21000	208.50307				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.27000	207.92378	4.27000	207.86045				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.76000	212.63098	5.76000	212.55778				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.82500	104.37441	5.82500	104.33810				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.12500	5.12500	5.12500	113.62783				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.10500	113.94480	5.10500	113.90737				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.08000	209.96614	4.08000	209.90326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.53000	217.05380	5.53000	216.98039				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.21000	208.56628	4.21000	208.50307				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.21000	208.56628	4.21000	208.50307				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.61100	215.10698	3.61100	215.04526				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.79000	156.64182	3.79000	156.59595				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.56000	204.85037	4.56000	204.78639				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.60000	204.43056	4.60000	204.36649				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.76000	156.75549	3.76000	156.70970				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>	
FRS151 On 31/03/2028 Spot Bond			4.07500	210.02021	4.07500	209.95734				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	204.26166				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.82959				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.12948				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	100.13988				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	100.64743				0.00	216,000,000	67,900,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>216,000,000</b>	<b>67,900,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>216,000,000</b>	<b>67,900,000</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.55676				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	168.21987				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	136.94994				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	182.43205				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	172.47758				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>	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.24838				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>	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.41449				0.00	265,700,000	80,400,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>265,700,000</b>	<b>80,400,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>265,700,000</b>	<b>80,400,000</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	101.29106				0.00	203,400,000	63,700,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>203,400,000</b>	<b>63,700,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For FRS200</b>										<b>0.00</b>	<b>203,400,000</b>	<b>63,700,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	101.11119				0.00	166,200,000	55,400,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>166,200,000</b>	<b>55,400,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>166,200,000</b>	<b>55,400,000</b>
FRS201 On 14/10/2025 Spot Bond					0.00000	100.21271				0.00	124,200,000	41,400,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>124,200,000</b>	<b>41,400,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>124,200,000</b>	<b>41,400,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	101.12540				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS219 On 20/12/2024 Spot Bond					0.00000	100.57537				0.00	0	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	0
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS224 On 21/12/2027 Spot Bond					0.00000	100.63172				0.00	0	0
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				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 FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 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>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.27482				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					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>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
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	119.21890				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	101.63317				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.28055				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	101.22622				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS242 On 12/12/2025 Spot Bond					0.00000	70.52495				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>	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.29359				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>	
FRS244 On 29/12/2025 Spot Bond					0.00000	101.08275				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>	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.17130				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>	
FRS248 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>	
FRS253 On 22/02/2024 Spot Bond					0.00000	94.76095				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>	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.89658				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>	
FRS257 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>	
FRS258 On 23/01/2024 Spot Bond					0.00000	110.30034				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>	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.75107				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>	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.24054				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>	
FRS262 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>	

Contract Details	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 FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.53120				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	111.69289				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.53464				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 21/07/2022 Spot Bond					0.00000	0.00000				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	100.53187				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	101.06444				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	100.64912				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	100.84122				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	102.99464				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	100.55959				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			10.98500	10.98500	10.98500	95.70338				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			10.98500	10.98500	10.98500	95.70338				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	99.99975				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	99.44915				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			12.32900	12.32900	12.32900	90.49616				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	91.07493				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	89.89008				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	94.67574				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					0.00000	100.57312				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					0.00000	101.99498				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>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.22346				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.36878				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.76423				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 31/07/2022 Spot Bond					0.00000	100.19767				0.00	0	
<b>Total FRS308 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 FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.42500	1.42500	1.42500	327.68948				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			1.15500	328.93366	1.15500	328.86109				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			1.16500	1.16500	1.16500	328.81759				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	101.38419				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			4.82500	108.62828	4.82500	108.59341				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			4.54000	70.40236	4.54000	114.03621				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			2.91000	2.91000	2.91000	159.97496				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			3.19000	3.19000	3.19000	158.89030				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			2.22500	2.22500	2.22500	324.25205				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			7.59000	7.59000	7.59000	103.17638				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			9.01500	104.96434	9.01500	104.93906				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			9.02500	101.86897	9.02500	101.84414				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			9.88500	101.69086	9.88500	101.66406			185,612,622,000.00		18,777,200	30,702,10
<b>Total FRX26 SPOT</b>									<b>185,612,622,000.00</b>		<b>18,777,200</b>	<b>30,702,10</b>
<b>Total For FRX26</b>									<b>185,612,622,000.00</b>		<b>18,777,200</b>	<b>30,702,10</b>
FRX27 On 07/03/2027 Spot Bond			9.89500	104.95472	9.89500	104.92717			0.00		0	
<b>Total FRX27 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX27</b>									<b>0.00</b>		<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.78500	101.49364	9.78500	101.46685			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			10.76000	94.75309	10.76000	99.59220			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			11.24500	94.60884	11.24500	94.58025			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			11.24000	99.14643	11.24000	99.11681			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			12.17500	70.26993	12.17500	70.24725			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>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.34622			0.00		0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>		<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.12526			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	101.08022			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.11081				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	101.11981				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	100.01085				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	100.01496				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	100.01700				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	101.53162				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	101.05970				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	101.11339				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	101.25767				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.05708				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.09565				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	101.45848				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.97000	116.84372	3.97000	116.80906				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.14937				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			7.92900	105.29731	7.92900	105.27494				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	101.32248				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			8.28500	105.33431	8.28500	105.31094				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	100.13382				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	101.03907				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	101.01499				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	101.77355				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49771				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	100.48040				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	100.79959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.25609				0.00	0	5,000,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.95610				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	100.22033				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	99.31597				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	98.07637				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	100.53806				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	100.44352				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	99.88044				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	101.14990				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.36801				0.00	0	5,000,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.59273				0.00	0	5,000,000,00
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	101.47279				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	100.69667				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	100.36606				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>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.74440				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.77742				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.07991				0.00	520,000,000	260,000,000
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.49366				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.79861				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	101.12942				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	100.61413				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	100.42147				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.93809				0.00	0	
<b>Total HC5T5 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 HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.38501				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	99.35952				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	100.86963				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.78818				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	100.44479				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	100.43807				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	100.46843				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			2.03500	325.14338	2.03500	325.06387				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			2.21500	2.21500	2.21500	333.96658				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			11.42000	98.73912	11.42000	98.70884				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.85000	79.55495	4.85000	109.24389				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.40000	80.45950	12.40000	80.43277			470,842,880,000.00		37,971,200	4,102,086,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total HWAY34 SPOT</b>									<b>470,842,880,000.00</b>	<b>37,971,200</b>	<b>4,102,086,10</b>
<b>Total For HWAY34</b>									<b>470,842,880,000.00</b>	<b>37,971,200</b>	<b>4,102,086,10</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.15230	100.00000	9.13183			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			12.43000	79.61888	12.43000	79.59236			0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.14934	100.00000	9.12887			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>	
HWF12 On 29/07/2022 Spot Bond					0.00000	99.94528			0.00	0	
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.96377			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			2.30500	162.39050	2.34000	162.21097		649,143,320,000,000.00	281,624,000,000	596,258,285,90	
<b>Total I2025 SPOT</b>								<b>19,143,320,000,000.00</b>	<b>281,624,000,000</b>	<b>596,258,285,90</b>	
<b>Total For I2025</b>								<b>19,143,320,000,000.00</b>	<b>281,624,000,000</b>	<b>596,258,285,90</b>	
I2029 On 31/03/2029 Spot Bond			3.45000	119.45585	3.50000	119.05593		157,333,800,000,000.00	45,604,000,000	219,929,355,00	
<b>Total I2029 SPOT</b>								<b>157,333,800,000,000.00</b>	<b>45,604,000,000</b>	<b>219,929,355,00</b>	
<b>Total For I2029</b>								<b>157,333,800,000,000.00</b>	<b>45,604,000,000</b>	<b>219,929,355,00</b>	
I2033 On 28/02/2033 Spot Bond			4.13000	113.77727	4.20000	113.00936		500,172,834,294,000.00	121,107,223,800	474,283,503,20	
<b>Total I2033 SPOT</b>								<b>10,172,834,294,000.00</b>	<b>121,107,223,800</b>	<b>474,283,503,20</b>	
<b>Total For I2033</b>								<b>10,172,834,294,000.00</b>	<b>121,107,223,800</b>	<b>474,283,503,20</b>	
I2038 On 31/01/2038 Spot Bond			4.17000	127.96868	4.22500	127.05082		238,882,620,000,000.00	57,286,000,000	557,168,108,00	
<b>Total I2038 SPOT</b>								<b>18,882,620,000,000.00</b>	<b>57,286,000,000</b>	<b>557,168,108,00</b>	
<b>Total For I2038</b>								<b>18,882,620,000,000.00</b>	<b>57,286,000,000</b>	<b>557,168,108,00</b>	
I2046 On 31/03/2046 Spot Bond			4.24500	115.51302	4.29000	114.63049		154,302,354,000,000.00	36,349,200,000	454,244,318,80	
<b>Total I2046 SPOT</b>								<b>14,302,354,000,000.00</b>	<b>36,349,200,000</b>	<b>454,244,318,80</b>	
<b>Total For I2046</b>								<b>14,302,354,000,000.00</b>	<b>36,349,200,000</b>	<b>454,244,318,80</b>	
I2050 On 31/12/2050 Spot Bond			4.25500	116.72057	4.25500	116.68514		159,630,580,000,000.00	37,516,000,000	482,067,451,90	
<b>Total I2050 SPOT</b>								<b>19,630,580,000,000.00</b>	<b>37,516,000,000</b>	<b>482,067,451,90</b>	
<b>Total For I2050</b>								<b>19,630,580,000,000.00</b>	<b>37,516,000,000</b>	<b>482,067,451,90</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond					0.00000	101.17136				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	101.21337				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>	
IBL109 On 07/12/2023 Spot Bond			1.88500	325.78512	1.88500	325.70679				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>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.47263				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	101.25610				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>	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.24055				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	100.72349				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	100.22421				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	101.13737				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	102.43843				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	99.84730				0.00	0	
<b>Total IBL137 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 IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.77524				0.00	168,900,000	52,300,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>168,900,000</b>	<b>52,300,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>168,900,000</b>	<b>52,300,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	101.08832				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	100.63713				0.00	190,500,000	63,500,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>190,500,000</b>	<b>63,500,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>190,500,000</b>	<b>63,500,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.40441				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.95247				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.98567				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.99517				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	100.05961				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	101.36174				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	100.40724				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	101.75096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.20697				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	100.21275				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	101.29644				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	101.14815				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.23919				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	100.10539				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.00639				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	101.23913				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	100.73049				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	100.75190				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	100.29834				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL193 On 20/10/2022 Spot Bond					0.00000	100.09627				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	101.49966				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	101.30759				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	101.29577				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.86635				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.89159				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.12662				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.90089				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.86376				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	100.73981				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.82661				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	99.87926				0.00	0	
<b>Total IBL207 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 IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.86721				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	101.08177				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.97839				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.97839				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.97839				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.97839				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.73001				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	100.64273				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	100.58332				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	100.41716				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	100.46516				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	100.49218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.22660				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>	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.57789				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.35467				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	101.55479				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.02720				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.91970				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.96291				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.86139				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.77692				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.79949				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.61777				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.74435				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.47387				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.49154				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.57485				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.71007				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.46105				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.18377				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.13657				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond			11.57500	97.72349	11.57500	94.50023				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.47000	107.05220	8.47000	107.02767				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			6.84000	102.67021	6.84000	102.65140				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	101.24723				0.00	0	
<b>Total IBL98 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 IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG0€ On 24/11/2024 Spot Bond			10.31500	100.05929	10.31500	100.03194				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG0€ On 13/05/2030 Spot Bond			11.73500	99.91955	11.73500	99.79935				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			10.89500	101.15330	10.89500	101.12399				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>	
IDCG1€ On 26/04/2023 Spot Bond					0.00000	99.60250				0.00	440,000,000	220,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
IDCG1€ On 12/11/2023 Spot Bond					0.00000	100.58275				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>	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	99.18461				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	101.28288				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>	
IDCG1€ On 12/03/2024 Spot Bond					0.00000	100.42521				0.00	0	50,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.67646				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG2€ On 18/12/2024 Spot Bond					0.00000	100.08378				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>	
IDCG2€ On 29/01/2027 Spot Bond					0.00000	96.37488				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	100.70833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.62500	99.19581	9.62500	99.17034				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	104.19114				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.74480				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	103.25239				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	100.90012				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	105.16092				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	102.07970				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	101.18371				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	100.62311				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	100.54267				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	100.59639				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	101.34793				0.00	54,600,000	18,200,00
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>54,600,000</b>	<b>18,200,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>54,600,000</b>	<b>18,200,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.18498				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	101.27995				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	101.30068				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	100.83779				0.00	200,000,000	200,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.29345				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	100.45011				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	100.75374				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>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.03068				0.00	0	
<b>Total IPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.36063				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			4.87000	201.62260	4.87000	201.55797				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.99163				0.00	0	
<b>Total IV050 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 IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.77000	202.65737	4.77000	202.59295				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	101.38595				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	100.45122				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	101.14623				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	101.24970				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.86831				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	101.08011				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.09962				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	100.89220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.28426				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	101.17193				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	100.67908	7.40000	100.65927				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	101.30738				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	101.35302				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	99.90106	7.23000	99.88129				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	101.47746				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	102.96839	7.45000	102.94753				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.96256				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			7.39000	102.94466	7.39000	102.92398				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	100.20154				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	101.06797				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	99.93174				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	100.90825				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.85295				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	100.58968				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	99.94831				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			7.70000	7.70000	7.70000	102.38807				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			8.40000	8.40000	8.40000	101.18451				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	99.98303				0.00	600,000,000	300,000,000
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For IVC213</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	99.94791				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	102.03715				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	102.17148	8.45000	102.14837				0.00	0	
<b>Total IVC216 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 IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			7.20000	98.58021	7.20000	100.84563				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.30766				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				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>	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.77653				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>	
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.35041				0.00	0	
<b>Total IVZ099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ099</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			5.65000	5.65000	5.65000	98.83724				0.00	0	
<b>Total IVZ101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ101</b>										<b>0.00</b>	<b>0</b>	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.91049				0.00	0	
<b>Total IVZ102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ102</b>										<b>0.00</b>	<b>0</b>	
IVZ103 On 28/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.88069				0.00	0	
<b>Total IVZ103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ103</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	100.76993				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	101.32095				0.00	70,200,000	23,400,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>70,200,000</b>	<b>23,400,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>70,200,000</b>	<b>23,400,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.10950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.66544				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.11759				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.37361				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.94672				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.73153				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.73368				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.26034				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.87227				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.23667				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>	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.24487				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	100.26282				0.00	3,000,000,000	1,500,000,000
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			10.37500	115.58305	10.37500	115.55128				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			8.26000	103.46107	8.26000	103.43802				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	100.69101				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	101.61086				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	103.48444				0.00	510,000,000	510,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.40143				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	103.97743				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.11567				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.11886				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.04178				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	101.17378				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	101.20076				0.00	0	
<b>Total LRFC3 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 LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.49331				0.00	0	60,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
MBF06: On 17/11/2023 Spot Bond					0.00000	101.12871				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>	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.17558				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	100.70253				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>	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.86613				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.06558				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.05965				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.96829				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	100.88777				0.00	49,100,000,000	49,100,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>49,100,000,000</b>	<b>49,100,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>49,100,000,000</b>	<b>49,100,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	101.41702				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	100.91476				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	101.06930				0.00	1,200,000,000	600,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.95474				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	100.45013				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			9.62500	9.62500	9.62500	109.41387				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			7.77900	105.04939	7.77900	105.02709				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.48979				0.00	510,000,000	510,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.58676				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.76862				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			10.27500	97.74391	10.27500	97.71716			8,220,000,000.00		800,000	200,000,000.00
<b>Total MML02 SPOT</b>									<b>8,220,000,000.00</b>		<b>800,000</b>	<b>200,000,000.00</b>
<b>Total For MML02</b>									<b>8,220,000,000.00</b>		<b>800,000</b>	<b>200,000,000.00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.20721				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			10.52500	89.55965	10.52500	91.78756				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>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.07486				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML06 On 25/05/2029 Spot Bond			11.10000	96.53107	11.10000	96.50274				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.49176				0.00	1,100,000,000	550,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>550,000,000</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.20894				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	101.58474				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	102.34558				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.11067				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>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.91775				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.03545				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	101.48022				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	101.90323				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	101.88663				0.00	0	500,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.01890				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			10.22000	94.30278	10.22000	94.27682				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	99.91698				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	101.31987				0.00	0	50,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	101.93271				0.00	200,000,000	300,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>200,000,000</b>	<b>300,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	102.24615				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	101.20713				0.00	0	1,000,000,00
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	101.24918				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	101.62808				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>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.16321				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>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.23188				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>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.23178				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>	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.21460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/05/2025 Spot Bond					0.00000	101.12597				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.58774				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	100.72714				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	100.84543				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	100.95405				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			7.99000	101.55132	7.99000	101.52965				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.35000	101.47090	8.35000	101.44798				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			11.15500	97.78732	11.15500	97.75801				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	100.29482				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	99.93369				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	100.06206				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	100.06110				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	99.93426				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	100.68483				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			7.91500	106.14680	7.91500	106.12441				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			9.07500	105.08145	9.07500	105.05569				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			9.81000	102.98259	9.81000	102.95565				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			9.81000	103.25967	9.81000	103.23265				0.00	0	100,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
NBK21 On 21/07/2027 Spot Bond			10.06500	102.31437	10.06500	102.28707				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			7.25000	102.66938	7.25000	102.64946				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			8.75300	107.40501	8.75300	107.38001				0.00	0	100,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
NBK24 On 19/11/2027 Spot Bond			9.79500	106.62784	9.79500	106.60013				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25 On 17/02/2023 Spot Bond			7.67000	7.67000	7.67000	106.26043				0.00	0	
<b>Total NBK25A 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 NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.30027				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 10/05/2023 Spot Bond			100.00000	59.69382	100.00000	59.56242				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.18130				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>	
NBK27I On 10/05/2026 Spot Bond			9.69000	106.84246	9.69000	106.81499				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			7.30300	107.42154	7.30300	107.40026				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>	
NBK29I On 31/07/2026 Spot Bond			9.19500	104.15731	9.19500	109.37363				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>	
NBK30I On 20/02/2024 Spot Bond			7.94000	106.53024	7.94000	106.50733				0.00	0	200,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
NBK31I On 09/11/2023 Spot Bond			7.75000	103.97100	7.75000	103.94952				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.76097				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	102.10779				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.64181				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			11.95000	11.95000	11.95000	77.48045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.07150				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	102.17142				0.00	0	2,000,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47636				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.82342				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	103.23565				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.47519				0.00	0	1,100,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.97683				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	101.58495				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	101.72308				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	101.60558				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	101.26437				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.55796				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.41411				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.73916				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	101.16105				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	101.09032				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	100.41977				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.20168				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	100.66372				0.00	0	50,000,00
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.65140				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			11.12000	102.99991	11.12000	102.96964				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	100.64665				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.77500	103.19839	10.77500	103.16898				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	100.65140				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	100.65882				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	100.66830				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.78269				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.78269				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	101.25499				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>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.82031				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	101.68172				0.00	710,000,000	710,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>710,000,000</b>	<b>710,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>710,000,000</b>	<b>710,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.07445				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	101.31114				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.61477				0.00	78,600,000	26,200,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>78,600,000</b>	<b>26,200,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>78,600,000</b>	<b>26,200,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.65181				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	100.52663				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>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.54850				0.00	1,200,000	300,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>1,200,000</b>	<b>300,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>1,200,000</b>	<b>300,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.69829				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	104.85172				0.00	1,600,000	400,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>1,600,000</b>	<b>400,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>1,600,000</b>	<b>400,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.37969				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	106.24583				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	104.75304				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	105.04163				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	101.85705				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	100.67090				0.00	0	
<b>Total NGT110 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 NGT110</b>									<b>0.00</b>	<b>0</b>	
NGT11' On 23/04/2027 Spot Bond					0.00000	99.96402			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	103.31362			0.00	0	290,000,00
<b>Total NGT1G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>									<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.92953			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	105.54426			0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.39999			0.00	250,000,000	250,000,00
<b>Total NHM018 SPOT</b>									<b>0.00</b>	<b>250,000,000</b>	<b>250,000,00</b>
<b>Total For NHM018</b>									<b>0.00</b>	<b>250,000,000</b>	<b>250,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	105.41212			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	104.22378			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	102.26564			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			5.22000	5.22000	5.22000	223.11710			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			3.58000	3.58000	3.58000	215.39019			0.00	0	
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	159.25731			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			4.37000	4.37000	4.37000	112.88313		568,100,000,000.00		130,000,000	65,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI29 SPOT</b>										<b>568,100,000,000.00</b>	<b>130,000,000</b>	<b>65,000,000</b>
<b>Total For NI29</b>										<b>568,100,000,000.00</b>	<b>130,000,000</b>	<b>65,000,000</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>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.97500	4.97500	4.97500	115.74433				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	160.48703				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	262.46523	3.45000	262.39104				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			3.00000	3.00000	3.00000	159.62535				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			3.22500	3.22500	3.22500	219.38592				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			3.37000	217.80477	3.37000	217.74367				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			4.99500	90.16426	4.99500	117.29866				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	100.20883				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	100.63744				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	100.26157				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	138.89865				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	99.88888				0.00	53,400,000	17,800,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>53,400,000</b>	<b>17,800,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>53,400,000</b>	<b>17,800,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.29219				0.00	204,900,000	68,300,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>204,900,000</b>	<b>68,300,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>204,900,000</b>	<b>68,300,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.19958				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	101.16442				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	98.81939				0.00	206,100,000	68,700,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>206,100,000</b>	<b>68,700,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>206,100,000</b>	<b>68,700,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.13202				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	121.18202				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	97.72920				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	101.18030				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.51525				0.00	667,800,000	184,000,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>667,800,000</b>	<b>184,000,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>667,800,000</b>	<b>184,000,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	150.20055				0.00	0	
<b>Total NN043 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 NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.46259				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	149.98807				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	142.08225				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	100.76755				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	125.37207				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	95.34482				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	84.95245				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	94.11812				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.80175				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	101.58858				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	101.94409				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	100.36685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.21854				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	101.07183				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	100.66924				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>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.75077				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	100.66924				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	100.22402				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	100.28123				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	100.09430				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	102.45444				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>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.66919				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	91.63577				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	122.91000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.99000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	125.27000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	123.35000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.59015				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	113.98138				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	88.28455				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	113.98138				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	88.46740				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	91.43298				0.00	0	
<b>Total NNF046 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 NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.83793				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	104.11975				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.87772				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>	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.72650				0.00	0	
<b>Total NNF082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF082</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.59133				0.00	0	
<b>Total NNF083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF083</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	127.14198				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	87.71506				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 22/05/2054 Spot Bond					0.00000	101.13908				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	101.15478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.08098				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.91850				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.31369				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	101.22348				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.16640				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.99549				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.20817				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	101.02114				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			8.35000	103.82116	8.35000	103.79793				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			2.31500	206.99377	2.31500	206.94158				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.88500	103.43213	11.88500	103.39951		213,392,798,000.00		17,954,800	449,357,50	
<b>Total NRA028 SPOT</b>								<b>213,392,798,000.00</b>		<b>17,954,800</b>	<b>449,357,50</b>	
<b>Total For NRA028</b>								<b>213,392,798,000.00</b>		<b>17,954,800</b>	<b>449,357,50</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	14.37870	100.00000	14.34688				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	101.72009				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	101.60880				0.00	0	50,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.70936				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	100.71724				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.58656				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	99.94854				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	101.16130				0.00	200,000,000	750,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>750,000,00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>200,000,000</b>	<b>750,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.71052				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	101.54837				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			9.07500	108.15559	9.07500	108.12950				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>

Contract Details	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 OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			7.93500	104.31609	7.93500	104.29367				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			9.45000	109.16149	9.45000	109.13410				0.00	0	790,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.37205				0.00	0	200,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	104.28398				0.00	0	150,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.90456				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>	
OML14 On 23/06/2027 Spot Bond					0.00000	100.55364				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.16126				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.71234				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.96804				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	101.98233				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	101.06892				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	100.33043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<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	101.05019				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			9.29000	105.27929	9.37500	104.94377			229,542,051,385,000.00	1,639,347,906,500	2,067,704,180,400	
<b>Total R186 SPOT</b>									<b>29,542,051,385,000.00</b>	<b>639,347,906,500</b>	<b>1,067,704,180,400</b>	
<b>Total For R186</b>									<b>29,542,051,385,000.00</b>	<b>639,347,906,500</b>	<b>1,067,704,180,400</b>	
R197 On 07/12/2023 Spot Bond			0.78000	330.56758	0.81500	330.34473			50,311,560,000,000.00	64,502,000,000	188,665,300,000	
<b>Total R197 SPOT</b>									<b>50,311,560,000,000.00</b>	<b>64,502,000,000</b>	<b>188,665,300,000</b>	
<b>Total For R197</b>									<b>50,311,560,000,000.00</b>	<b>64,502,000,000</b>	<b>188,665,300,000</b>	
R202 On 07/12/2033 Spot Bond			4.22000	244.44822	4.22000	244.37409			444,287,891,176,000.00	105,281,490,800	183,174,054,600	
<b>Total R202 SPOT</b>									<b>14,287,891,176,000.00</b>	<b>105,281,490,800</b>	<b>183,174,054,600</b>	
<b>Total For R202</b>									<b>14,287,891,176,000.00</b>	<b>105,281,490,800</b>	<b>183,174,054,600</b>	
R2023 On 28/02/2023 Spot Bond			6.85500	103.62217	6.75000	103.66443			234,301,703,000,000.00	180,058,600,000	268,261,197,900	
<b>Total R2023 SPOT</b>									<b>14,301,703,000,000.00</b>	<b>180,058,600,000</b>	<b>268,261,197,900</b>	
<b>Total For R2023</b>									<b>14,301,703,000,000.00</b>	<b>180,058,600,000</b>	<b>268,261,197,900</b>	
R2030 On 31/01/2030 Spot Bond			10.73500	86.02759	10.92000	85.15589			456,286,599,745,500.00	1,905,569,315,300	2,150,406,416,700	
<b>Total R2030 SPOT</b>									<b>16,286,599,745,500.00</b>	<b>905,569,315,300</b>	<b>150,406,416,700</b>	
<b>Total For R2030</b>									<b>16,286,599,745,500.00</b>	<b>905,569,315,300</b>	<b>150,406,416,700</b>	
R2032 On 31/03/2032 Spot Bond			11.17000	85.59792	11.36000	84.60298			500,067,129,117,000.00	850,498,400,100	333,018,601,100	
<b>Total R2032 SPOT</b>									<b>10,067,129,117,000.00</b>	<b>850,498,400,100</b>	<b>333,018,601,100</b>	
<b>Total For R2032</b>									<b>10,067,129,117,000.00</b>	<b>850,498,400,100</b>	<b>333,018,601,100</b>	
R2035 On 28/02/2035 Spot Bond			11.36500	87.08375	11.65000	85.42369			908,037,504,021,500.00	1,223,760,449,100	424,824,960,100	
<b>Total R2035 SPOT</b>									<b>18,037,504,021,500.00</b>	<b>223,760,449,100</b>	<b>424,824,960,100</b>	
<b>Total For R2035</b>									<b>18,037,504,021,500.00</b>	<b>223,760,449,100</b>	<b>424,824,960,100</b>	
R2037 On 31/01/2037 Spot Bond			11.53000	78.77112	11.79000	77.24840			756,898,183,131,000.00	846,218,402,700	758,483,188,500	
<b>Total R2037 SPOT</b>									<b>16,898,183,131,000.00</b>	<b>846,218,402,700</b>	<b>758,483,188,500</b>	
<b>Total For R2037</b>									<b>16,898,183,131,000.00</b>	<b>846,218,402,700</b>	<b>758,483,188,500</b>	
R2040 On 31/01/2040 Spot Bond			11.56500	80.79613	11.85000	79.00606			050,264,743,155,000.00	1,820,169,887,000	489,287,956,300	
<b>Total R2040 SPOT</b>									<b>10,264,743,155,000.00</b>	<b>820,169,887,000</b>	<b>489,287,956,300</b>	
<b>Total For R2040</b>									<b>10,264,743,155,000.00</b>	<b>820,169,887,000</b>	<b>489,287,956,300</b>	
R2044 On 31/01/2044 Spot Bond			11.54500	77.83712	11.83500	75.98856			778,625,876,735,500.00	327,295,441,900	141,526,722,600	
<b>Total R2044 SPOT</b>									<b>18,625,876,735,500.00</b>	<b>327,295,441,900</b>	<b>141,526,722,600</b>	
<b>Total For R2044</b>									<b>18,625,876,735,500.00</b>	<b>327,295,441,900</b>	<b>141,526,722,600</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			11.50000	80.95305	11.79500	79.03210		049,776,295,400,000.00	1,308,676,199,600	3,185,611,380,00	
<b>Total R2048 SPOT</b>								<b>19,776,295,400,000.00</b>	<b>308,676,199,600</b>	<b>185,611,380,00</b>	
<b>Total For R2048</b>								<b>19,776,295,400,000.00</b>	<b>308,676,199,600</b>	<b>185,611,380,00</b>	
R209 On 31/03/2036 Spot Bond			11.36000	66.91724	11.63000	65.55074		629,078,583,664,000.00	143,404,804,900	909,232,885,30	
<b>Total R209 SPOT</b>								<b>29,078,583,664,000.00</b>	<b>143,404,804,900</b>	<b>909,232,885,30</b>	
<b>Total For R209</b>								<b>29,078,583,664,000.00</b>	<b>143,404,804,900</b>	<b>909,232,885,30</b>	
R210 On 31/03/2028 Spot Bond			2.81000	224.22468	2.87000	223.46689		243,604,520,000,000.00	86,692,000,000	307,093,626,00	
<b>Total R210 SPOT</b>								<b>13,604,520,000,000.00</b>	<b>86,692,000,000</b>	<b>307,093,626,00</b>	
<b>Total For R210</b>								<b>13,604,520,000,000.00</b>	<b>86,692,000,000</b>	<b>307,093,626,00</b>	
R213 On 28/02/2031 Spot Bond			11.02000	80.82550	11.23500	79.80908		426,970,748,170,000.00	401,721,483,500	1,453,110,277,10	
<b>Total R213 SPOT</b>								<b>26,970,748,170,000.00</b>	<b>401,721,483,500</b>	<b>453,110,277,10</b>	
<b>Total For R213</b>								<b>26,970,748,170,000.00</b>	<b>401,721,483,500</b>	<b>453,110,277,10</b>	
R214 On 28/02/2041 Spot Bond			11.47500	64.68751	11.76000	63.19274		033,973,842,027,500.00	90,106,652,900	878,114,349,20	
<b>Total R214 SPOT</b>								<b>13,973,842,027,500.00</b>	<b>90,106,652,900</b>	<b>878,114,349,20</b>	
<b>Total For R214</b>								<b>13,973,842,027,500.00</b>	<b>90,106,652,900</b>	<b>878,114,349,20</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.22075		0.00	0	0	
<b>Total RDFB12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.97653		0.00	82,200,000	27,400,00	
<b>Total RDFB14 SPOT</b>								<b>0.00</b>	<b>82,200,000</b>	<b>27,400,00</b>	
<b>Total For RDFB14</b>								<b>0.00</b>	<b>82,200,000</b>	<b>27,400,00</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.05122		0.00	0	0	
<b>Total RDFB15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.94369		0.00	0	0	
<b>Total RDFB17 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB17</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.30450		0.00	0	0	
<b>Total RDFB18 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB18</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.65100		0.00	0	0	
<b>Total RDFB20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.59630		0.00	0	0	
<b>Total RDFB21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.46842				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	101.08026				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	101.40379				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	101.20483				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.95140				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	101.87484				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	100.70852				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	97.34967				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	101.34763				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	102.00714				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	99.88958				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	101.31114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.08797				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	100.22123				0.00	0	80,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
RED70 On 17/04/2023 Spot Bond					0.00000	100.48602				0.00	0	330,000,00
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.23357				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	101.00397				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	100.15820				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	100.64267				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	101.33696				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	100.64346				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	100.60565				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.64167				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.68430				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.78838				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>	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.84317				0.00	17,710,000,000	21,100,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>17,710,000,000</b>	<b>21,100,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>17,710,000,000</b>	<b>21,100,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.53000	102.42264	8.53000	102.39927				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			12.05000	93.38539	12.05000	93.35554				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.53500	90.96485	12.53500	90.93464				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	100.97464				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			11.60000	92.70814	11.60000	92.67958				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>	
SBK24/JIBAR 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	100.03113				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	100.05853				0.00	0	
<b>Total SBN03 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 SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.63000	103.25010	9.63000	103.22370		23,601,204,000,000.00	2,450,800,000	1,225,200,00	
<b>Total SBS20 SPOT</b>								<b>23,601,204,000,000.00</b>	<b>2,450,800,000</b>	<b>1,225,200,00</b>	
<b>Total For SBS20</b>								<b>23,601,204,000,000.00</b>	<b>2,450,800,000</b>	<b>1,225,200,00</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.08034		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			8.54000	106.64226	8.54000	106.61763		0.00	0	160,000,00	
<b>Total SBS27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>160,000,00</b>	
<b>Total For SBS27</b>								<b>0.00</b>	<b>0</b>	<b>160,000,00</b>	
SBS3 On 25/05/2026 Spot Bond			9.70500	96.63802	9.70500	96.61313		0.00	0		
<b>Total SBS3 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For SBS3</b>								<b>0.00</b>	<b>0</b>		
SBS31 On 12/06/2027 Spot Bond			9.99000	100.37784	9.99000	100.35111		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			8.96000	105.70204	8.96000	105.67687		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			9.22000	99.64107	9.22000	99.61625		22,773,400,000,000.00	2,470,000,000	1,235,000,00	
<b>Total SBS38 SPOT</b>								<b>22,773,400,000,000.00</b>	<b>2,470,000,000</b>	<b>1,235,000,00</b>	
<b>Total For SBS38</b>								<b>22,773,400,000,000.00</b>	<b>2,470,000,000</b>	<b>1,235,000,00</b>	
SBS39 On 29/01/2030 Spot Bond			10.94000	93.73179	10.94000	93.70421		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			6.12000	103.10562	6.12000	103.08865		0.00	0	450,000,00	
<b>Total SBS41 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>450,000,00</b>	
<b>Total For SBS41</b>								<b>0.00</b>	<b>0</b>	<b>450,000,00</b>	
SBS42 On 12/11/2025 Spot Bond			9.43000	105.49994	9.43000	105.47353		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			10.17000	104.78475	10.17000	104.75650		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			6.97500	106.69565	6.97500	106.67545		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.77561				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			8.68000	8.68000	8.68000	101.36676				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	102.02525				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	101.92137				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.69585				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.72448				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	100.48315				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	100.14066				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	100.57484				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	100.50108				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.51893				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	100.54614				0.00	0	4,490,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,490,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>4,490,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.13386				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.95267				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	99.80431				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	99.62916				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	99.24277				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	99.98387				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	99.98335				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	99.98242				0.00	0	50,000,00
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SBSI11 On 07/12/2023 Spot Bond			1.93500	325.57102	1.93500	325.49229				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	224.73434				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.81765				0.00	0	
<b>Total SBSS01 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 SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.52793				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10: On 30/09/2022 Spot Bond					0.00000	101.45956				0.00	2,464,291,600	1,472,145,80
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>2,464,291,600</b>	<b>1,472,145,80</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>2,464,291,600</b>	<b>1,472,145,80</b>
SBT10: On 31/03/2024 Spot Bond					0.00000	104.12897				0.00	1,600,000	400,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>1,600,000</b>	<b>400,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>1,600,000</b>	<b>400,00</b>
SBT10: On 30/09/2025 Spot Bond					0.00000	105.27336				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
SBT10: On 31/12/2026 Spot Bond					0.00000	101.15120				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>	
SBT10: On 08/04/2027 Spot Bond					0.00000	100.51796				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>	
SBT10: On 13/07/2027 Spot Bond					0.00000	100.30902				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT20: On 13/02/2023 Spot Bond					0.00000	102.56852				0.00	65,400,000	21,800,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>65,400,000</b>	<b>21,800,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>65,400,000</b>	<b>21,800,00</b>
SBT20: On 03/12/2023 Spot Bond					0.00000	102.17669				0.00	510,000,000	510,000,00
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,00</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,00</b>
SBT20: On 03/12/2023 Spot Bond			8.12000	104.34890	8.12000	104.32621				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>	
SBT20: On 16/04/2024 Spot Bond					0.00000	99.74913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.12556				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.42777				0.00	66,900,000	322,300,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>66,900,000</b>	<b>322,300,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>66,900,000</b>	<b>322,300,00</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	103.13224				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	100.66056				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.33938				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	101.53714				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			10.32500	95.28648	10.32500	95.25998				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	101.17756				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	101.13843				0.00	46,800,000	15,600,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>46,800,000</b>	<b>15,600,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>46,800,000</b>	<b>15,600,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.21577				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	101.20620				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.28263				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	101.18717				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.28264				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	101.26351				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	101.39722				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	101.22539				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	101.32084				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	101.31126				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			8.44500	105.60209	8.44500	105.57823				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>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.04370				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>	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.28847				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.16241				0.00	0	
<b>Total SOLB01 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 SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.12377				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.32852				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	101.04132				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	101.06192				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	100.54902				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	101.48062				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 18/06/2024 Spot Bond					0.00000	101.14255				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	100.32279				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.80745				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	101.58063				0.00	510,000,000	3,010,000,000
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>3,010,000,000</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>510,000,000</b>	<b>3,010,000,000</b>
SPG01: On 12/07/2025 Spot Bond					0.00000	100.22676				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.21888				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.25291				0.00	200,000,000	200,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.45860				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.26500	3.26500	3.26500	158.60129				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			9.35000	105.06088	9.35000	105.03465				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			10.72500	82.21462	10.72500	82.19128				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	99.26315				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	100.22817				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			8.15000	104.62746	8.15000	104.60463				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			5.12500	113.66523	5.12500	113.62783				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	100.25831				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	99.85592				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	100.74409				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			1.84500	1.84500	1.84500	325.87852				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	99.98244				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.84154				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.33008				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	159.08333				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.12500	5.12500	5.12500	113.62783				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	113.08988				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.05000	4.05000	4.05000	210.22791				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03703				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.02025				0.00	0	
<b>Total SSN069 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 SSN069</b>										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.73822				0.00	0	
<b>Total SSN073 SPOT</b>										0.00	0	
<b>Total For SSN073</b>										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.72302				0.00	0	
<b>Total SSN074 SPOT</b>										0.00	0	
<b>Total For SSN074</b>										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.66383				0.00	0	
<b>Total SSN075 SPOT</b>										0.00	0	
<b>Total For SSN075</b>										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.50592				0.00	0	
<b>Total SSN076 SPOT</b>										0.00	0	
<b>Total For SSN076</b>										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.64455				0.00	166,800,000	55,600,00
<b>Total SSN077 SPOT</b>										0.00	166,800,000	55,600,00
<b>Total For SSN077</b>										0.00	166,800,000	55,600,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.23246				0.00	98,700,000	32,900,00
<b>Total SSN078 SPOT</b>										0.00	98,700,000	32,900,00
<b>Total For SSN078</b>										0.00	98,700,000	32,900,00
SSN08: On 27/08/2024 Spot Bond					0.00000	101.11525				0.00	0	
<b>Total SSN081 SPOT</b>										0.00	0	
<b>Total For SSN081</b>										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.81869				0.00	0	
<b>Total SSN082 SPOT</b>										0.00	0	
<b>Total For SSN082</b>										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.39226				0.00	0	
<b>Total SSN083 SPOT</b>										0.00	0	
<b>Total For SSN083</b>										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.09500	5.09500	5.09500	225.65017				0.00	0	
<b>Total SSN084 SPOT</b>										0.00	0	
<b>Total For SSN084</b>										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.68392				0.00	0	
<b>Total SSN089 SPOT</b>										0.00	0	
<b>Total For SSN089</b>										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.78182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.88388				0.00	2,500,000,000	2,500,000,000
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For SSN096</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
SSN096 On 28/02/2027 Spot Bond					0.00000	101.10684				0.00	7,500,000,000	15,000,000,000
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>7,500,000,000</b>	<b>15,000,000,000</b>
<b>Total For SSN098</b>										<b>0.00</b>	<b>7,500,000,000</b>	<b>15,000,000,000</b>
SSN098 On 07/06/2023 Spot Bond					0.00000	100.89862				0.00	0	0
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			11.58500	82.22431	11.58500	86.19128				0.00	0	0
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.73475				0.00	0	0
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 31/03/2028 Spot Bond			4.20000	208.67356	4.20000	208.61041				0.00	0	0
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN104 On 07/12/2033 Spot Bond			5.27500	222.08693	5.27500	222.01333				0.00	0	0
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 10/02/2023 Spot Bond					0.00000	101.20275				0.00	0	0
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.56814				0.00	0	0
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 11/09/2022 Spot Bond					0.00000	100.67259				0.00	0	0
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.84041				0.00	0	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13 On 12/10/2022 Spot Bond					0.00000	100.23781				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	100.09560				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	99.95034				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.86415				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	101.44052				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	101.86719				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.87812				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	100.98287				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>	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.74489				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 09/09/2022 Spot Bond					0.00000	100.71497				0.00	0	
<b>Total SSN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN162</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 12/09/2022 Spot Bond					0.00000	100.72740				0.00	0	
<b>Total SSN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN163</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 12/12/2022 Spot Bond					0.00000	100.70644				0.00	0	
<b>Total SSN164 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 SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.68661				0.00	0	
<b>Total SSN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN165</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.67890				0.00	0	
<b>Total SSN166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN166</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.68661				0.00	0	
<b>Total SSN167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN167</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.68086				0.00	0	
<b>Total SSN168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN168</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.65479				0.00	0	
<b>Total SSN169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN169</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.59133				0.00	0	
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.52870				0.00	0	
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.41753				0.00	0	
<b>Total SSN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN172</b>										<b>0.00</b>	<b>0</b>	
SSN17: 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 SSN173 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For SSN173</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
SSN17: On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		8,000,000,000	8,000,000,000	
<b>Total SSN174 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,000</b>	
<b>Total For SSN174</b>								<b>10,000,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,000</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.21748				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	100.25843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.86500	100.53896	9.86500	100.51251				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.96570				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	101.00229				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	101.04300				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>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.05675				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.08574				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	101.06858				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.08574				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.07927	7.21000	103.05910				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	103.29650	7.72000	103.27489				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	101.32753				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC002 On 15/02/2027 Spot Bond					0.00000	101.49040				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	100.38453				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.57804				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	101.14821				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.27208				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	100.87910				0.00	0	1,290,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,290,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>1,290,000,00</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	101.41017				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	100.13889				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.53643				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.09133				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	100.21002				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	100.32052				0.00	0	
<b>Total TFS167 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 TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.45846				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	100.75133				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>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.91278				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	101.07446				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	101.15471				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>	
TH15A7€ On 21/11/2022 Spot Bond					0.00000	101.11811				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3€ On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.65541				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>	
TH15A4€ On 21/11/2022 Spot Bond					0.00000	101.08860				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A5€ On 21/11/2022 Spot Bond					0.00000	101.07912				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>	
TH15B1€ On 21/11/2022 Spot Bond					0.00000	101.15814				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B2€ On 21/11/2022 Spot Bond					0.00000	101.20844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.20902				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	101.23884				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	101.31078				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	101.19763				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.97623				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	101.73165				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.56308				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	101.07320				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	101.08599				0.00	0	200,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	103.62431	8.49000	103.60051				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	101.13028				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A <sup>5</sup> On 21/08/2024 Spot Bond					0.00000	101.09458				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 <sup>7</sup> On 21/08/2022 Spot Bond					0.00000	101.07072				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 <sup>8</sup> On 21/08/2024 Spot Bond					0.00000	101.08942				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 <sup>9</sup> On 21/08/2024 Spot Bond			5.76000	102.46125	5.76000	102.44518				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 <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	101.12721				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 <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	101.37689				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 <sup>3</sup> On 21/08/2024 Spot Bond					0.00000	101.19247				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	101.18045				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 <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	101.26286				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 <sup>3</sup> On 21/08/2024 Spot Bond					0.00000	101.24054				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 <sup>1</sup> On 21/08/2024 Spot Bond					0.00000	101.54934				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 <sup>2</sup> On 21/08/2024 Spot Bond					0.00000	101.69501				0.00	0	
<b>Total TH16D2 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 TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.60933				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	101.16295				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	101.13722				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>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.12864				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.22470				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	101.18525				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>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.18011				0.00	0	100,000,00
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TH17D: On 21/02/2026 Spot Bond					0.00000	101.54004				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.47667				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>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.43726				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.96571				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>	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.99152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total TH17O3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>									<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.85255			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			7.55000	103.64104	7.55000	103.61978			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			8.47000	105.81202	8.47000	105.78817			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	102.83042			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	100.39800			0.00	49,200,000	16,400,000
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>49,200,000</b>	<b>16,400,000</b>
<b>Total For TL27</b>									<b>0.00</b>	<b>49,200,000</b>	<b>16,400,000</b>
TL28 On 24/04/2025 Spot Bond			9.84500	100.99906	9.84500	100.97254			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.33606			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	101.47875			0.00	0	1,000,000,000
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.50739			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	101.52628			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			8.65000	104.90209	8.65000	104.87795		235,978,920,000.00		27,280,800	1,195,803,600
<b>Total TN23 SPOT</b>								<b>235,978,920,000.00</b>		<b>27,280,800</b>	<b>1,195,803,600</b>
<b>Total For TN23</b>								<b>235,978,920,000.00</b>		<b>27,280,800</b>	<b>1,195,803,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23/R On 06/11/2023 Spot Bond			100.00000	44.50483	100.00000	44.40686				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			10.22500	102.23848	10.22500	102.21032			398,494,835,000.00		38,972,600	1,693,723,600
<b>Total TN25 SPOT</b>									<b>398,494,835,000.00</b>		<b>38,972,600</b>	<b>1,693,723,600</b>
<b>Total For TN25</b>									<b>398,494,835,000.00</b>		<b>38,972,600</b>	<b>1,693,723,600</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	21.03336	100.00000	20.98629				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			11.47500	91.71564	11.47500	91.68784			383,035,500,000.00		33,380,000	18,604,579,200
<b>Total TN27 SPOT</b>									<b>383,035,500,000.00</b>		<b>33,380,000</b>	<b>18,604,579,200</b>
<b>Total For TN27</b>									<b>383,035,500,000.00</b>		<b>33,380,000</b>	<b>18,604,579,200</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.69029	100.00000	11.66456				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			11.85000	97.68560	11.85000	97.65661				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			12.52000	92.88249	12.52000	92.85168				0.00	0	900,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.90485	8.00000	117.87958				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			12.85700	96.34940	12.85700	96.31845				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			13.12000	86.85368	13.12000	86.82354				0.00	0	620,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.13805	10.75000	103.10854				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.42365				0.00	0	
<b>Total TNF25 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 TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.52463				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			5.53000	101.34722	5.53000	102.94901				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	100.60198				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	100.59723				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	100.60751				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	100.62173				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.76063	7.61000	100.71679				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>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.53742				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	100.95100				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>	
TRA3A4 On 14/11/2022 Spot Bond			7.86000	102.07510	7.86000	102.05363				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>	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.16214				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	101.45465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21065				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	100.22696				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			8.15000	104.28820	8.15000	104.26545				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	100.22696				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	102.42707	8.62000	102.40345				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	98.54573				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	100.76633				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	100.67478				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	100.64636				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.83081				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	100.83081				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP260 On 16/09/2022 Spot Bond					0.00000	99.25923				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.79595				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.62463				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.04401				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.98924				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.90241				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.61270				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 25/07/2022 Spot Bond					0.00000	101.26012				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 18/08/2022 Spot Bond					0.00000	100.92912				0.00	0	
<b>Total TWC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC409</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.89962				0.00	0	
<b>Total TWC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC410</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.87158				0.00	0	
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC411</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.77102				0.00	0	
<b>Total TWC412 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 TWC412</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.69560				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.26670				0.00	0	
<b>Total TWC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC414</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.21353				0.00	0	
<b>Total TWC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC415</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.69500	103.13118	11.69500	103.09933				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	101.13939				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	101.26353				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	101.16805				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	101.29219				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.32083				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	101.36667				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	101.56902				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	101.60718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.39080				0.00	510,000,000	510,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>510,000,000</b>	<b>510,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.57935				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	101.12348				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	101.17347				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	101.03290				0.00	0	100,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	101.31700				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	100.72812				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.24e+017</b>	<b>762,502,373,700</b>	<b>401,058,544,80</b>
<b>Total for SPOT :</b>										<b>1.24e+017</b>	<b>762,502,373,700</b>	<b>401,058,544,80</b>
<b>Total Futures</b>										<b>1.24e+017</b>	<b>762,502,411,540</b>	<b>401,060,287,82</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>154,65</b>
<b>Grand Total:</b>										<b>1.24e+017</b>	<b>762,502,411,540</b>	<b>401,060,442,51</b>