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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/08/2022

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			11.86500	76.44742	11.86500	76.44742			0.00	0	
ES33	On	03/11/2022	Bond Future			12.03585	74.01230	12.07458	73.82642			0.00	0	
ES33	On	02/02/2023	Bond Future			12.22221	75.33740	12.26245	75.14893			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.40032	72.95524	12.44219	72.76366			0.00	0	
ES33	On	03/08/2023	Bond Future			12.55286	74.46917	12.59639	74.27415			0.00	0	
ES33	On	02/11/2023	Bond Future			12.76801	71.99368	12.81355	71.79494			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			12.20000	75.06592	12.20000	75.06592			0.00	0	
ES42	On	03/11/2022	Bond Future			12.30585	72.41766	12.34433	72.20197			0.00	0	
ES42	On	02/02/2023	Bond Future			12.46716	73.71603	12.50706	73.49717			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.62797	70.83321	12.66944	70.61068			0.00	0	
ES42	On	03/08/2023	Bond Future			12.76237	72.30654	12.80536	72.07991			0.00	0	
ES42	On	02/11/2023	Bond Future			12.94936	69.32093	12.99425	69.09006			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>

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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	Opt Intere
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	04/08/2022			163.30479	163.30479	163.30479	163.30479			0.00	0	
I2025	On	03/11/2022			166.14969	166.14969	166.21156	166.21156			61,475,385.30	370	7,58
I2025	On	02/02/2023			167.42214	167.42214	167.48666	167.48666			0.00	0	1,97
I2025	On	04/05/2023			170.55167	170.55167	170.61820	170.61820			0.00	0	
I2025	On	03/08/2023			172.31555	172.31555	172.38458	172.38458			0.00	0	
I2025	On	02/11/2023			175.36386	175.36386	175.43359	175.43359			0.00	0	
<b>Total I2025 Future</b>											<b>61,475,385.30</b>	<b>370</b>	<b>9,51</b>
<b>Total For I2025</b>											<b>61,475,385.30</b>	<b>370</b>	<b>9,51</b>
I2029	On	04/08/2022			120.40026	120.40026	120.40026	120.40026			0.00	0	
I2029	On	03/11/2022			121.25832	121.25832	121.24127	121.24127			25,464,247.20	210	1,57
I2029	On	02/02/2023			123.42793	123.42793	123.41171	123.41171			0.00	0	7,23
I2029	On	04/05/2023			124.43641	124.43641	124.42047	124.42047			0.00	0	
I2029	On	03/08/2023			127.01018	127.01018	126.99472	126.99472			0.00	0	
I2029	On	02/11/2023			127.91244	127.91244	127.89636	127.89636			0.00	0	
<b>Total I2029 Future</b>											<b>25,464,247.20</b>	<b>210</b>	<b>2,24</b>
<b>Total For I2029</b>											<b>25,464,247.20</b>	<b>210</b>	<b>2,24</b>
I2033	On	04/08/2022			114.21766	114.21766	114.21766	114.21766			0.00	0	
I2033	On	03/11/2022			114.71860	114.71860	114.48677	114.48677			0.00	0	1,26
I2033	On	02/02/2023			116.77089	116.77089	116.53602	116.53602			0.00	0	5,96
I2033	On	04/05/2023			117.56928	117.56928	117.33059	117.33059			0.00	0	
I2033	On	03/08/2023			120.00078	120.00078	119.75794	119.75794			0.00	0	
I2033	On	02/11/2023			120.69025	120.69025	120.44267	120.44267			0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,23</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>7,23</b>
I2038	On	04/08/2022			128.58554	128.58554	128.58554	128.58554			0.00	0	
I2038	On	03/11/2022			130.73308	130.73308	130.14191	130.14191			19,609,962.00	150	5,34
I2038	On	02/02/2023			131.15964	131.15964	130.55902	130.55902			0.00	0	
I2038	On	04/05/2023			133.61183	133.61183	133.00052	133.00052			0.00	0	
I2038	On	03/08/2023			134.39229	134.39229	133.76927	133.76927			0.00	0	
I2038	On	02/11/2023			136.76882	136.76882	136.13427	136.13427			0.00	0	
<b>Total I2038 Future</b>											<b>19,609,962.00</b>	<b>150</b>	<b>5,34</b>
<b>Total For I2038</b>											<b>19,609,962.00</b>	<b>150</b>	<b>5,34</b>
I2046	On	04/08/2022			117.31470	117.31470	117.31470	117.31470			0.00	0	
I2046	On	03/11/2022			117.22285	117.22285	117.20369	117.20369			17,583,427.50	150	15,96
I2046	On	02/02/2023			119.32080	119.32080	119.30238	119.30238			0.00	0	
I2046	On	04/05/2023			119.51107	119.51107	119.49283	119.49283			0.00	0	
I2046	On	03/08/2023			121.98450	121.98450	121.96673	121.96673			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2046	On	02/11/2023	Bond Future			122.02829	122.02829	122.00990	122.00990			0.00	0	
<b>Total I2046 Future</b>												<b>17,583,427.50</b>	<b>150</b>	<b>15,98</b>
<b>Total For I2046</b>												<b>17,583,427.50</b>	<b>150</b>	<b>15,98</b>
I2050	On	04/08/2022	Bond Future			119.02172	119.02172	119.02172	119.02172			0.00	0	
I2050	On	03/11/2022	Bond Future			121.04543	121.04543	120.58143	120.58143			20,577,723.10	170	9,9
I2050	On	02/02/2023	Bond Future			121.08723	121.08723	120.61629	120.61629			0.00	0	
I2050	On	04/05/2023	Bond Future			123.35109	123.35109	122.87184	122.87184			0.00	0	
I2050	On	03/08/2023	Bond Future			123.70023	123.70023	123.21191	123.21191			0.00	0	
I2050	On	02/11/2023	Bond Future			125.88746	125.88746	125.39013	125.39013			0.00	0	
<b>Total I2050 Future</b>												<b>20,577,723.10</b>	<b>170</b>	<b>9,91</b>
<b>Total For I2050</b>												<b>20,577,723.10</b>	<b>170</b>	<b>9,91</b>
R186	On	04/08/2022	Bond Future			8.90000	107.09457	8.90000	107.09457		5.54	0.00	0	
R186	On	03/11/2022	Bond Future			9.04157	108.91824	9.08129	108.78010		5.59	17,535,836.64	161	66,20
R186	On	02/02/2023	Bond Future			9.19094	105.54369	9.23352	105.40415		5.60	0.00	0	
R186	On	04/05/2023	Bond Future			9.33569	107.49457	9.38171	107.35296		5.32	0.00	0	
R186	On	03/08/2023	Bond Future			9.42531	104.39528	9.47516	104.25153		5.17	0.00	0	
R186	On	02/11/2023	Bond Future			9.64814	106.21410	9.70289	106.06751		4.84	0.00	0	
<b>Total R186 Future</b>												<b>17,535,836.64</b>	<b>161</b>	<b>66,20</b>
R186	On	03/11/2022	Bond Future	8.54	Call			474.82000	0.47482	495,930	5.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,377.05000	2.37705	2,260,020	5.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			484.23000	0.48423	505,760	5.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,350.93000	2.35093	2,234,320	5.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			926.49000	0.92649	966,730	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,523.82000	1.52382	1,425,920	5.56	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			252.61000	0.25261	263,090	5.51	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,263.71000	3.26371	3,136,050	5.51	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			465.54000	0.46554	486,230	5.48	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,403.32000	2.40332	2,285,870	5.48	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,578.93000	3.57893	3,462,160	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			540.66000	0.54066	563,720	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,552.54000	3.55254	3,436,060	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			548.51000	0.54851	571,870	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,526.46000	3.52646	3,410,280	5.40	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			533.11000	0.53311	555,880	5.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,163.93000	1.16393	1,206,580	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,909.12000	2.90912	2,810,160	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,176.34000	1.17634	1,219,320	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,890.14000	2.89014	2,791,510	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,188.83000	1.18883	1,232,140	5.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R186	On	04/05/2023	Bond Future	8.84	Put		2,871.26000	2.87126	2,772,960	5.14	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		2,574.73000	2.57473	2,647,500	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		1,843.75000	1.84375	1,772,770	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		2,592.29000	2.59229	2,665,350	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		1,832.76000	1.83276	1,762,070	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		2,610.32000	2.61032	2,683,660	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		1,822.25000	1.82225	1,751,840	5.31	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,884.06000	1.88406	1,943,850	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put		2,698.33000	2.69833	2,611,530	4.79	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call		1,856.10000	1.85610	1,915,340	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put		2,724.42000	2.72442	2,637,070	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call		1,870.05000	1.87005	1,929,570	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,711.34000	2.71134	2,624,270	4.78	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,62</b>
<b>Total For R186</b>											<b>17,535,836.64</b>	<b>161</b>	<b>74,82</b>
R197	On	04/08/2022	Bond Future			331.53546	331.53546	331.53546	331.53546		0.00	0	
R197	On	03/11/2022	Bond Future			336.88762	336.88762	336.86419	336.86419		0.00	0	83
R197	On	02/02/2023	Bond Future			334.09121	334.09121	334.07048	334.07048		0.00	0	
R197	On	04/05/2023	Bond Future			340.33837	340.33837	340.31886	340.31886		0.00	0	
R197	On	03/08/2023	Bond Future			338.23548	338.23548	338.21785	338.21785		0.00	0	
R197	On	02/11/2023	Bond Future			344.21284	344.21284	344.19382	344.19382		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>83</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>83</b>
R202	On	04/08/2022	Bond Future			247.20833	247.20833	247.20833	247.20833		0.00	0	
R202	On	03/11/2022	Bond Future			251.18029	251.18029	251.13990	251.13990		0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.98724	250.98724	250.94865	250.94865		0.00	0	46
R202	On	04/05/2023	Bond Future			255.67922	255.67922	255.64108	255.64108		0.00	0	
R202	On	03/08/2023	Bond Future			256.11012	256.11012	256.07285	256.07285		0.00	0	
R202	On	02/11/2023	Bond Future			260.63894	260.63894	260.60031	260.60031		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,60</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>6,60</b>
R2023	On	04/08/2022	Bond Future			6.92000	103.87209	6.92000	103.87209	0.75	0.00	0	
R2023	On	03/11/2022	Bond Future			7.38044	101.57466	7.34969	101.58403	0.46	507,873.30	5	24,22
<b>Total R2023 Future</b>											<b>507,873.30</b>	<b>5</b>	<b>24,22</b>
R2023	On	03/11/2022	Bond Future	6.25	Call		1.10000	0.00110	0,830	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		337.43000	0.33743	346,530	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		1.19000	0.00119	0,900	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		334.46000	0.33446	343,540	0.32	0.00	0	

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	6.27	Call			1.30000	0.00130	0,990	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			331.50000	0.33150	340,560	0.32	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>507,873.30</b>	<b>5</b>	<b>24,22</b>
R2030	On	04/08/2022	Bond Future			10.25000	88.66143	10.25000	88.66143		9.04	0.00	0	
R2030	On	03/11/2022	Bond Future			10.41813	90.07772	10.45156	89.92408		9.37	38,283,031.00	425	67,8
R2030	On	02/02/2023	Bond Future			10.57477	87.66209	10.60971	87.50657		9.49	0.00	0	5,2
R2030	On	04/05/2023	Bond Future			10.73147	89.28298	10.76810	89.12507		9.20	0.00	0	
R2030	On	03/08/2023	Bond Future			10.86048	87.10631	10.89893	86.94577		9.12	0.00	0	
R2030	On	02/11/2023	Bond Future			11.05540	88.62343	11.09600	88.45981		8.66	0.00	0	
<b>Total R2030 Future</b>												<b>38,283,031.00</b>	<b>425</b>	<b>73,0</b>
R2030	On	03/11/2022	Bond Future	10.20	Put			2,283.87000	2.28387	2,165,650	9.13	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,272.26000	5.27226	5,389,650	10.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			923.35000	0.92335	952,480	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			323.59000	0.32359	287,340	10.52	0.00	0	5
R2030	On	03/11/2022	Bond Future	10.09	Put			2,603.30000	2.60330	2,478,790	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			940.21000	0.94021	969,900	9.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,573.15000	2.57315	2,449,200	9.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,119.31000	1.11931	1,154,730	9.13	0.00	0	5
R2030	On	03/11/2022	Bond Future	9.70	Call			428.70000	0.42870	440,790	8.91	0.00	0	5
R2030	On	03/11/2022	Bond Future	9.70	Put			3,966.74000	3.96674	3,825,190	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			906.67000	0.90667	935,270	9.04	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,633.66000	2.63366	2,508,620	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			4,414.86000	4.41486	4,508,030	10.30	0.00	0	5,0
R2030	On	02/02/2023	Bond Future	11.35	Put			1,200.78000	1.20078	1,138,430	10.30	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,148.51000	1.14851	1,182,480	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,959.73000	3.95973	3,838,180	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,163.13000	1.16313	1,197,500	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,178.56000	1.17856	1,213,320	9.16	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,897.28000	3.89728	3,776,520	9.16	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			895.37000	0.89537	922,360	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,591.36000	4.59136	4,462,830	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			932.53000	0.93253	960,560	9.11	0.00	0	3
R2030	On	02/02/2023	Bond Future	11.16	Put			1,432.42000	1.43242	1,362,390	10.10	0.00	0	3
R2030	On	02/02/2023	Bond Future	9.94	Call			1,077.64000	1.07764	1,109,690	9.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,120.64000	4.12064	3,997,170	9.13	0.00	0	1
R2030	On	02/02/2023	Bond Future	9.20	Call			386.71000	0.38671	398,050	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,949.57000	6.94957	6,805,390	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			735.97000	0.73597	758,370	9.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/02/2023	Bond Future	10.00	Put			3,928.09000	3.92809	3,806,940	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call			883.16000	0.88316	909,790	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,626.02000	4.62602	4,497,130	9.10	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			220.42000	0.22042	226,290	9.37	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,707.83000	8.70783	8,558,180	9.37	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			308.54000	0.30854	317,290	9.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			4,488.09000	4.48809	4,360,600	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,486.29000	1.48629	1,414,590	10.06	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,836.14000	3.83614	3,921,630	10.10	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,655.03000	7.65503	7,508,260	9.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			326.60000	0.32660	335,950	9.23	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			7,476.41000	7.47641	7,330,240	9.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,090.92000	5.09092	4,957,800	9.06	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call			5,051.62000	5.05162	5,152,270	10.50	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			995.14000	0.99514	940,270	10.50	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			3,718.14000	3.71814	3,801,960	10.06	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,137.96000	1.13796	1,088,200	10.35	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			7,885.08000	7.88508	8,004,140	10.78	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			815.99000	0.81599	777,140	10.78	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.54	Call			2,325.38000	2.32538	2,383,280	9.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,314.58000	3.31458	3,214,570	9.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,561.18000	2.56118	2,623,240	9.13	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,071.58000	3.07158	2,975,730	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,303.40000	4.30340	4,390,510	9.70	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,884.38000	1.88438	1,813,580	9.70	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			2,084.37000	2.08437	2,137,760	8.97	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.42	Put			3,599.68000	3.59968	3,495,160	8.97	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,283.87000	2.28387	2,341,010	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,360.48000	3.36048	3,259,710	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,304.58000	2.30458	2,362,100	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,337.47000	3.33747	3,237,080	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			967.88000	0.96788	996,050	8.72	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.67	Put			5,862.74000	5.86274	5,733,000	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,085.06000	1.08506	1,116,380	8.71	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			5,474.22000	5.47422	5,347,630	8.71	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,378.66000	1.37866	1,417,020	8.79	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			4,766.86000	4.76686	4,647,310	8.79	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			485.36000	0.48536	499,600	8.91	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,393.21000	8.39321	8,249,540	8.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			882.97000	0.88297	908,760	8.75	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	12.57	Call		8,114.95000	8.11495	8,235,480	10.84	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		775.80000	0.77580	738,420	10.84	0.00	0	3%
R2030	On	04/05/2023	Bond Future	11.62	Call		5,113.76000	5.11376	5,209,920	9.96	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,541.47000	1.54147	1,479,720	9.96	0.00	0	3%
R2030	On	04/05/2023	Bond Future	12.04	Call		6,402.97000	6.40297	6,511,120	10.35	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,194.21000	6.19421	6,062,090	8.75	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,323.69000	4.32369	4,408,920	9.62	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,427.46000	2.42746	2,352,150	9.62	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		2,163.81000	2.16381	2,217,850	8.88	0.00	0	1.0%
R2030	On	03/08/2023	Bond Future	10.40	Put		4,276.33000	4.27633	4,169,830	8.88	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,652.15000	2.65215	2,714,520	9.05	0.00	0	3%
R2030	On	03/08/2023	Bond Future	10.65	Put		3,698.15000	3.69815	3,599,980	9.05	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,456.33000	2.45633	2,380,420	9.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		4,297.52000	4.29752	4,382,450	9.61	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,441.86000	2.44186	2,366,250	9.61	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,866.18000	7.86618	7,982,470	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,161.78000	1.16178	1,117,530	10.69	0.00	0	1.0%
R2030	On	03/08/2023	Bond Future	12.89	Call		8,768.27000	8.76827	8,890,830	10.83	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		943.99000	0.94399	906,010	10.83	0.00	0	3%
R2030	On	03/08/2023	Bond Future	11.34	Call		4,271.40000	4.27140	4,356,030	9.60	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		2,849.47000	2.84947	2,915,280	8.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		3,969.45000	3.96945	3,871,640	8.54	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,809.44000	2.80944	2,874,640	8.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,011.28000	4.01128	3,912,860	8.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		2,829.61000	2.82961	2,895,120	8.53	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		3,990.51000	3.99051	3,892,400	8.53	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,45</b>
<b>Total For R2030</b>											<b>38,283,031.00</b>	<b>425</b>	<b>94,50</b>
R2032	On	04/08/2022	Bond Future			10.70000	88.43988	10.70000	88.43988	10.33	0.00	0	
R2032	On	03/11/2022	Bond Future			10.85488	85.75958	10.88295	85.61375	11.28	11,749,062.46	137	157,1%
R2032	On	02/02/2023	Bond Future			11.00806	87.27481	11.03719	87.12731	11.16	0.00	0	
R2032	On	04/05/2023	Bond Future			11.15637	84.72932	11.18672	84.57952	11.42	0.00	0	
R2032	On	03/08/2023	Bond Future			11.27559	86.46933	11.30717	86.31706	10.93	0.00	0	2,6%
R2032	On	02/11/2023	Bond Future			11.45905	83.82117	11.49217	83.66596	10.86	0.00	0	
<b>Total R2032 Future</b>											<b>11,749,062.46</b>	<b>137</b>	<b>159,7%</b>
R2032	On	03/11/2022	Bond Future	9.31	Call		51.67000	0.05167	51,030	10.31	0.00	0	1%
R2032	On	03/11/2022	Bond Future	12.30	Call		7,211.42000	7.21142	7,327,940	13.41	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		264.77000	0.26477	235,460	13.41	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.66	Call		1,378.42000	1.37842	1,408,380	11.16	0.00	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
R2032	On	03/11/2022	Bond Future	11.45	Call			3,794.15000	3.79415	3,871,500	12.25	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			918.36000	0.91836	849,880	12.25	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			575.49000	0.57549	585,850	10.63	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,912.58000	7.91258	7,766,360	10.28	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,167.82000	4.16782	4,250,870	12.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			798.47000	0.79847	735,690	12.39	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Call			1,160.06000	1.16006	1,184,830	11.03	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,858.26000	2.85826	2,737,200	11.03	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			285.99000	0.28599	289,450	10.38	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Put			2,545.98000	2.54598	2,430,110	11.16	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,401.60000	1.40160	1,432,110	11.18	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.67	Put			2,516.34000	2.51634	2,401,020	11.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,599.44000	4.59944	4,461,080	10.54	0.00	0	45
R2032	On	03/11/2022	Bond Future	10.16	Call			514.83000	0.51483	523,680	10.58	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,379.56000	4.37956	4,242,580	10.58	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Put			4,165.50000	4.16550	4,030,030	10.63	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,020.42000	1.02042	1,041,800	10.94	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,092.65000	3.09265	2,968,200	10.94	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.31	Put			8,763.92000	8.76392	8,617,450	10.31	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.36	Call			60.12000	0.06012	59,540	10.30	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.36	Put			8,477.70000	8.47770	8,331,290	10.30	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			80.68000	0.08068	80,290	10.28	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.92	Put			5,485.19000	5.48519	5,342,820	10.38	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			458.87000	0.45887	466,340	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			585.53000	0.58553	551,220	13.22	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.40	Call			1,313.58000	1.31358	1,342,090	10.61	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,619.69000	4.61969	4,500,700	10.61	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,492.34000	1.49234	1,524,470	10.67	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,268.37000	4.26837	4,153,000	10.67	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,840.34000	1.84034	1,879,040	10.83	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,724.94000	3.72494	3,616,140	10.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			1,027.68000	1.02768	1,050,190	10.49	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,298.70000	5.29870	5,173,710	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,279.51000	1.27951	1,307,310	10.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,692.14000	4.69214	4,572,440	10.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,296.58000	1.29658	1,324,730	10.60	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,655.93000	4.65593	4,536,580	10.60	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			333.29000	0.33329	339,650	10.44	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			8,778.70000	8.77870	8,637,560	10.44	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			660.46000	0.66046	674,740	10.36	0.00	0	75

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	9.92	Put		6,571.01000	6.57101	6,437,790	10.36	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		942.31000	0.94231	962,980	10.45	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		5,283.48000	5.28348	5,369,570	12.14	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,349.95000	1.34995	1,288,540	12.14	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call		8,686.21000	8.68621	8,799,400	13.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		5,538.08000	5.53808	5,411,250	10.45	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Call		255.62000	0.25562	260,180	10.47	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put		9,624.78000	9.62478	9,481,840	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		4,762.64000	4.76264	4,843,170	11.96	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		1,545.17000	1.54517	1,478,200	11.96	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,613.26000	2.61326	2,662,540	11.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,143.59000	4.14359	4,043,070	11.31	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		647.58000	0.64758	618,020	13.57	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		2,048.33000	2.04833	2,088,950	11.08	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,904.90000	4.90490	4,795,720	11.08	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,590.11000	2.59011	2,639,050	11.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		4,170.95000	4.17095	4,070,090	11.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,636.80000	2.63680	2,686,420	11.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,116.66000	4.11666	4,016,480	11.32	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,883.24000	3.88324	3,949,160	11.80	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,986.10000	2.98610	2,902,220	11.80	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,800.93000	10.80093	10,921,170	13.57	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,023.56000	5.02356	5,101,320	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,879.71000	2.87971	2,805,200	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,053.21000	5.05321	5,131,250	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,862.84000	2.86284	2,788,610	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,442.02000	5.44202	5,523,700	11.51	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,650.11000	2.65011	2,579,520	11.51	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,993.97000	4.99397	5,071,450	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,896.67000	2.89667	2,821,880	11.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,615.39000	4.61539	4,521,440	10.65	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,378.04000	3.37804	3,438,730	10.64	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,664.85000	4.66485	4,570,330	10.64	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,400.99000	3.40099	3,461,970	10.65	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,640.06000	4.64006	4,545,830	10.65	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,424.03000	3.42403	3,485,290	10.65	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,40</b>
<b>Total For R2032</b>											<b>11,749,062.46</b>	<b>137</b>	<b>184,21</b>
R2035	On	04/08/2022	Bond Future			10.93000	90.05892	10.93000	90.05892	11.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022			11.06305	87.14014	11.09607	86.94431		12.69	0.00	0	60,08
R2035	On	02/02/2023			11.20881	88.67866	11.24304	88.48022		12.59	0.00	0	72,17
R2035	On	04/05/2023			11.34224	85.81791	11.37776	85.61625		12.91	0.00	0	
R2035	On	03/08/2023			11.45143	87.57888	11.48825	87.37376		12.57	0.00	0	
R2035	On	02/11/2023			11.61805	84.60855	11.65648	84.39954		12.60	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>132,26</b>
R2035	On	03/11/2022	9.82	Call			131.51000	0.13151	133,610	11.44	0.00	0	58
R2035	On	03/11/2022	9.82	Put			8,187.47000	8.18747	7,993,740	11.44	0.00	0	
R2035	On	03/11/2022	11.14	Put			2,092.36000	2.09236	1,964,730	12.91	0.00	0	
R2035	On	03/11/2022	11.15	Call			2,384.39000	2.38439	2,453,420	12.92	0.00	0	
R2035	On	03/11/2022	11.15	Put			2,065.93000	2.06593	1,939,130	12.92	0.00	0	
R2035	On	03/11/2022	12.68	Call			8,921.72000	8.92172	9,087,740	15.28	0.00	0	
R2035	On	03/11/2022	10.99	Put			2,520.78000	2.52078	2,381,010	12.68	0.00	0	58
R2035	On	03/11/2022	11.05	Call			2,068.21000	2.06821	2,129,090	12.77	0.00	0	97
R2035	On	03/11/2022	11.05	Put			2,341.61000	2.34161	2,206,660	12.77	0.00	0	
R2035	On	03/11/2022	11.13	Call			2,319.43000	2.31943	2,386,820	12.89	0.00	0	
R2035	On	03/11/2022	10.57	Put			4,089.32000	4.08932	3,919,980	12.08	0.00	0	58
R2035	On	03/11/2022	11.14	Call			2,351.89000	2.35189	2,420,090	12.91	0.00	0	
R2035	On	03/11/2022	10.30	Call			487.32000	0.48732	500,660	11.76	0.00	0	97
R2035	On	03/11/2022	10.30	Put			5,391.93000	5.39193	5,209,440	11.76	0.00	0	
R2035	On	03/11/2022	10.57	Call			891.90000	0.89190	918,390	12.08	0.00	0	
R2035	On	03/11/2022	11.13	Put			2,118.88000	2.11888	1,990,440	12.89	0.00	0	
R2035	On	03/11/2022	12.68	Put			235.95000	0.23595	206,140	15.28	0.00	0	97
R2035	On	03/11/2022	10.99	Call			1,889.45000	1.88945	1,945,510	12.68	0.00	0	
R2035	On	02/02/2023	10.88	Call			2,104.55000	2.10455	2,161,600	12.15	0.00	0	
R2035	On	02/02/2023	10.88	Put			4,243.27000	4.24327	4,101,880	12.15	0.00	0	
R2035	On	02/02/2023	11.05	Call			2,557.20000	2.55720	2,623,840	12.35	0.00	0	97
R2035	On	02/02/2023	11.05	Put			3,685.00000	3.68500	3,553,200	12.35	0.00	0	
R2035	On	02/02/2023	11.06	Call			2,585.31000	2.58531	2,652,520	12.36	0.00	0	
R2035	On	02/02/2023	10.66	Call			1,596.45000	1.59645	1,641,710	11.92	0.00	0	
R2035	On	02/02/2023	10.66	Put			5,068.61000	5.06861	4,915,430	11.92	0.00	0	58
R2035	On	02/02/2023	10.86	Call			2,054.50000	2.05450	2,110,450	12.13	0.00	0	
R2035	On	02/02/2023	10.86	Put			4,313.26000	4.31326	4,170,770	12.13	0.00	0	
R2035	On	02/02/2023	10.87	Call			2,079.56000	2.07956	2,136,060	12.14	0.00	0	
R2035	On	02/02/2023	13.22	Put			531.97000	0.53197	495,900	15.22	0.00	0	97
R2035	On	02/02/2023	10.30	Call			952.60000	0.95260	981,100	11.61	0.00	0	97
R2035	On	02/02/2023	10.30	Put			6,669.79000	6.66979	6,499,850	11.61	0.00	0	
R2035	On	02/02/2023	10.60	Call			1,474.45000	1.47445	1,516,670	11.87	0.00	0	
R2035	On	02/02/2023	10.60	Put			5,315.29000	5.31529	5,159,070	11.87	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 Intere
R2035	On	02/02/2023	Bond Future	10.64	Call			1,555.12000	1.55512	1,599,360	11.91	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,654.16000	3.65416	3,522,930	12.36	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			444.61000	0.44461	457,670	11.57	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,348.44000	9.34844	9,163,060	11.57	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			475.17000	0.47517	489,190	11.57	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,113.04000	9.11304	8,928,620	11.57	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			507.38000	0.50738	522,400	11.57	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			4,278.27000	4.27827	4,136,330	12.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,696.16000	1.69616	1,613,080	13.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,752.91000	5.75291	5,870,210	13.57	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.98	Put			1,636.40000	1.63640	1,555,260	13.57	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			10,950.36000	10.95036	11,112,730	15.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,880.33000	8.88033	8,696,910	11.57	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			5,149.93000	5.14993	4,995,730	11.91	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,596.68000	5.59668	5,712,040	13.52	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,100.50000	1.10050	1,050,810	15.25	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			3,240.31000	3.24031	3,315,500	12.82	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			4,429.64000	4.42964	4,303,170	12.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			3,324.58000	3.32458	3,401,180	12.86	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,340.71000	4.34071	4,215,650	12.86	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,353.00000	3.35300	3,430,060	12.87	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,311.51000	4.31151	4,186,910	12.87	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			793.17000	0.79317	815,840	12.07	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			10,121.44000	10.12144	9,942,450	12.07	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,534.90000	1.53490	1,576,530	12.17	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			7,220.76000	7.22076	7,060,730	12.17	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,870.47000	1.87047	1,919,580	12.30	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call			3,381.53000	3.38153	3,459,070	12.88	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,282.47000	4.28247	4,158,350	12.88	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			7,647.93000	7.64793	7,777,910	14.37	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,819.04000	1.81904	1,747,360	14.37	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			10,490.52000	10.49052	10,642,490	15.25	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			6,447.32000	6.44732	6,294,770	12.30	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,211.70000	3.21170	3,117,230	13.06	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			5,922.86000	5.92286	6,032,750	13.04	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,250.28000	3.25028	3,155,050	13.04	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			5,956.43000	5.95643	6,066,700	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,230.77000	3.23077	3,135,920	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			5,990.39000	5.99039	6,101,040	13.06	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			4,144.72000	4.14472	4,231,460	12.54	0.00	0	

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	02/11/2023	Bond Future	11.43	Put			5,387.26000	5.38726	5,264,990	12.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			4,090.74000	4.09074	4,176,710	12.52	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			5,444.26000	5.44426	5,321,220	12.52	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,117.87000	4.11787	4,204,230	12.53	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			5,415.88000	5.41588	5,293,230	12.53	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>13,14</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>145,40</b>
R2037	On	04/08/2022	Bond Future			11.08500	81.79866	11.08500	81.79866		12.98	0.00	0	
R2037	On	03/11/2022	Bond Future			11.20231	83.27387	11.24031	83.04526		13.58	33,309,548.00	400	66,84
R2037	On	02/02/2023	Bond Future			11.33760	80.48789	11.37695	80.25596		14.22	0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.47023	81.97659	11.51101	81.74086		13.89	0.00	0	
R2037	On	03/08/2023	Bond Future			11.58262	79.40047	11.62489	79.16046		14.26	0.00	0	
R2037	On	02/11/2023	Bond Future			11.73574	80.78241	11.77972	80.53795		13.59	0.00	0	
<b>Total R2037 Future</b>												<b>33,309,548.00</b>	<b>400</b>	<b>130,35</b>
R2037	On	03/11/2022	Bond Future	11.32	Call			2,492.79000	2.49279	2,582,220	13.70	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,016.45000	2.01645	1,877,270	13.70	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			2,425.76000	2.42576	2,513,240	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,068.57000	2.06857	1,927,440	13.66	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			2,459.17000	2.45917	2,547,620	13.68	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,042.37000	2.04237	1,902,210	13.68	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			4,254.01000	4.25401	4,095,460	13.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			1,953.97000	1.95397	1,853,960	15.31	0.00	0	63
R2037	On	02/02/2023	Bond Future	11.03	Call			2,243.88000	2.24388	2,315,960	13.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			4,323.32000	4.32332	4,163,470	13.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			2,270.15000	2.27015	2,342,880	13.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			4,288.55000	4.28855	4,129,350	13.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,296.58000	2.29658	2,369,960	13.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			2,431.09000	2.43109	2,507,750	14.01	0.00	0	63
R2037	On	02/02/2023	Bond Future	11.10	Put			4,084.65000	4.08465	3,929,380	14.01	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			5,332.78000	5.33278	5,464,700	15.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			4,457.12000	4.45712	4,313,840	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			2,570.87000	2.57087	2,647,220	13.37	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.30	Call			3,287.08000	3.28708	3,378,420	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put			5,417.88000	5.41788	5,258,500	13.37	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			4,517.99000	4.51799	4,373,600	13.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			3,315.38000	3.31538	3,407,270	13.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			4,487.33000	4.48733	4,343,490	13.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			3,344.07000	3.34407	3,436,520	13.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			4,779.82000	4.77982	4,897,230	14.24	0.00	0	40

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	11.78	Put		3,250.30000	3.25030	3,131,980	14.24	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,220.74000	12.22074	12,413,070	16.50	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		806.63000	0.80663	763,230	16.50	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.14	Put		3,345.31000	3.34531	3,237,800	14.98	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,118.23000	6.11823	6,249,880	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,384.79000	3.38479	3,276,430	14.95	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,152.20000	6.15220	6,284,280	14.97	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,364.99000	3.36499	3,257,060	14.97	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,186.23000	6.18623	6,318,730	14.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,245.45000	4.24545	4,350,120	13.41	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,477.98000	5.47798	5,338,190	13.41	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,273.12000	4.27312	4,378,230	13.42	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,448.94000	5.44894	5,309,590	13.42	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,217.51000	4.21751	4,321,720	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,506.81000	5.50681	5,366,560	13.40	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,47</b>
<b>Total For R2037</b>											<b>33,309,548.00</b>	<b>400</b>	<b>132,86</b>
R2040	On	04/08/2022	Bond Future			11.15000	83.85189	11.15000	83.85189	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future			11.24594	85.47626	11.28385	85.22917	14.38	4,273,813.00	50	62,12
R2040	On	02/02/2023	Bond Future			11.37529	82.47881	11.41451	82.22818	15.09	0.00	0	64,00
R2040	On	04/05/2023	Bond Future			11.50161	84.00450	11.54223	83.74969	14.74	0.00	0	
R2040	On	03/08/2023	Bond Future			11.60853	81.21970	11.65059	80.96026	15.18	0.00	0	
R2040	On	02/11/2023	Bond Future			11.75332	82.63306	11.79704	82.36881	14.47	0.00	0	
<b>Total R2040 Future</b>											<b>4,273,813.00</b>	<b>50</b>	<b>126,16</b>
R2040	On	03/11/2022	Bond Future	10.70	Call		873.76000	0.87376	907,980	13.51	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	10.70	Put		4,810.56000	4.81056	4,597,690	13.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		2,156.80000	2.15680	2,236,280	14.30	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put		2,704.87000	2.70487	2,537,260	14.30	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		7,913.90000	7.91390	8,107,910	16.62	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		451.41000	0.45141	398,330	16.62	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.41	Call		2,891.50000	2.89150	2,992,650	14.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,077.52000	2.07752	1,931,580	14.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		3,236.19000	3.23619	3,346,620	14.82	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		1,849.14000	1.84914	1,712,480	14.82	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		5,401.49000	5.40149	5,559,050	15.72	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	12.00	Put		942.70000	0.94270	853,170	15.72	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		2,493.56000	2.49356	2,583,310	14.47	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.30	Put		2,388.65000	2.38865	2,231,310	14.47	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		1,073.80000	1.07380	1,115,790	13.65	0.00	0	1,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	10.80	Put		4,315.93000	4.31593	4,110,830	13.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,817.20000	2.81720	2,916,280	14.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,131.43000	2.13143	1,983,420	14.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,854.16000	2.85416	2,954,270	14.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,104.25000	2.10425	1,957,270	14.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,577.90000	2.57790	2,658,910	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,555.65000	4.55565	4,386,030	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,606.97000	2.60697	2,688,690	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,518.60000	4.51860	4,349,690	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		2,816.51000	2.81651	2,903,180	15.00	0.00	0	62
R2040	On	02/02/2023	Bond Future	10.93	Call		2,082.18000	2.08218	2,150,670	14.62	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,264.12000	5.26412	5,081,980	14.62	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		2,160.40000	2.16040	2,230,950	14.67	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		5,139.79000	5.13979	4,959,710	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,548.76000	2.54876	2,629,060	14.87	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,708.23000	1.70823	1,615,150	16.74	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.10	Put		4,592.72000	4.59272	4,422,390	14.87	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		691.72000	0.69172	717,710	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,189.33000	9.18933	8,964,690	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		724.68000	0.72468	751,900	13.86	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		9,000.02000	9.00002	8,776,610	13.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Put		4,267.53000	4.26753	4,103,570	15.00	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		6,047.36000	6.04736	6,193,380	16.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,029.88000	2.02988	1,925,270	16.42	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		6,761.81000	6.76181	6,917,700	16.69	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,753.06000	1.75306	1,658,320	16.69	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,889.83000	6.88983	7,047,380	16.74	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,168.04000	1.16804	1,110,230	17.45	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call		3,834.41000	3.83441	3,938,080	14.63	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,668.47000	4.66847	4,517,330	14.63	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,866.14000	3.86614	3,970,410	14.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,636.65000	4.63665	4,486,110	14.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,897.98000	3.89798	4,002,850	14.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,605.03000	4.60503	4,455,090	14.66	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		1,074.95000	1.07495	1,111,780	13.78	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,418.06000	10.41806	10,200,080	13.78	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		2,011.65000	2.01165	2,075,320	13.94	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		7,352.00000	7.35200	7,160,860	13.94	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		2,447.54000	2.44754	2,521,990	14.10	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.48	Call		4,058.92000	4.05892	4,166,760	14.72	0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/05/2023	Bond Future	11.48	Put		4,449.79000	4.44979	4,302,820	14.72	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		9,030.00000	9.03000	9,203,850	16.51	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,827.73000	1.82773	1,746,770	16.51	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,854.35000	11.85435	12,051,350	17.45	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		6,491.08000	6.49108	6,310,720	14.10	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,519.12000	3.51912	3,405,980	16.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,891.28000	6.89128	7,036,680	16.03	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,560.53000	3.56053	3,446,490	16.03	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,928.23000	6.92823	7,074,080	16.05	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,539.92000	3.53992	3,426,330	16.05	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,964.93000	6.96493	7,111,230	16.06	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,703.69000	4.70369	4,818,310	14.33	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,905.44000	5.90544	5,755,810	14.33	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,643.55000	4.64355	4,757,190	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,968.84000	5.96884	5,818,230	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		4,673.76000	4.67376	4,787,900	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,937.24000	5.93724	5,787,130	14.32	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,58</b>
<b>Total For R2040</b>											<b>4,273,813.00</b>	<b>50</b>	<b>139,74</b>
R2044	On	04/08/2022	Bond Future			11.14000	80.86945	11.14000	80.86945	14.50	0.00	0	
R2044	On	03/11/2022	Bond Future			11.23244	82.41954	11.27023	82.16728	15.28	66,430,149.24	806	66,44
R2044	On	02/02/2023	Bond Future			11.35362	79.49328	11.39269	79.23735	16.06	0.00	0	30,17
R2044	On	04/05/2023	Bond Future			11.47154	80.96376	11.51197	80.70355	15.71	0.00	0	
R2044	On	03/08/2023	Bond Future			11.57085	78.24187	11.61267	77.97688	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future			11.70528	79.60336	11.74871	79.33346	15.45	0.00	0	
<b>Total R2044 Future</b>											<b>66,430,149.24</b>	<b>806</b>	<b>96,61</b>
R2044	On	03/11/2022	Bond Future	11.41	Put		2,087.25000	2.08725	1,939,850	15.58	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		738.00000	0.73800	766,650	14.23	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		5,415.77000	5.41577	5,192,160	14.23	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		2,599.01000	2.59901	2,692,220	15.37	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		2,401.22000	2.40122	2,242,170	15.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,932.32000	2.93232	3,035,070	15.54	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,141.50000	2.14150	1,991,990	15.54	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,970.48000	2.97048	3,074,290	15.56	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,114.22000	2.11422	1,965,770	15.56	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,008.86000	3.00886	3,113,720	15.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,474.82000	4.47482	4,305,560	15.89	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,825.90000	2.82590	2,913,300	15.90	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,438.15000	4.43815	4,269,620	15.90	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	02/02/2023	Bond Future	11.16	Call		2,856.78000	2.85678	2,944,900	15.92	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,401.52000	4.40152	4,233,710	15.92	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,794.97000	2.79497	2,881,640	15.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		4,026.07000	4.02607	4,134,110	15.59	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,685.12000	4.68512	4,532,950	15.59	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		4,058.98000	4.05898	4,167,630	15.60	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,652.99000	4.65299	4,501,430	15.60	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		4,092.00000	4.09200	4,201,250	15.62	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,621.06000	4.62106	4,470,100	15.62	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,648.94000	3.64894	3,532,810	17.06	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,967.90000	6.96790	7,115,830	17.03	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,692.04000	3.69204	3,574,980	17.03	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		7,005.06000	7.00506	7,153,450	17.04	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,670.43000	3.67043	3,553,830	17.04	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		7,042.26000	7.04226	7,191,120	17.06	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,877.01000	4.87701	4,995,440	15.26	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,997.72000	5.99772	5,846,250	15.26	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,814.73000	4.81473	4,932,170	15.24	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,062.53000	6.06253	5,910,070	15.24	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,846.01000	4.84601	4,963,940	15.25	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,030.22000	6.03022	5,878,250	15.25	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R2044</b>											<b>66,430,149.24</b>	<b>806</b>	<b>99,8'</b>
R2048	On	04/08/2022	Bond Future			11.08000	84.17099	11.08000	84.17099	14.25	0.00	0	
R2048	On	03/11/2022	Bond Future			11.18093	81.28303	11.21356	81.05883	15.89	22,921,814.46	282	258,80
R2048	On	02/02/2023	Bond Future			11.30099	82.71814	11.33472	82.49079	15.83	0.00	0	
R2048	On	04/05/2023	Bond Future			11.40972	79.81072	11.44460	79.57958	16.35	0.00	0	
R2048	On	03/08/2023	Bond Future			11.49800	81.44884	11.53401	81.21356	15.98	0.00	0	
R2048	On	02/11/2023	Bond Future			11.63034	78.43469	11.66776	78.19506	16.10	0.00	0	
<b>Total R2048 Future</b>											<b>22,921,814.46</b>	<b>282</b>	<b>258,80</b>
R2048	On	03/11/2022	Bond Future	11.31	Call		2,900.92000	2.90092	2,984,570	16.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,244.70000	2.24470	2,104,150	16.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,939.51000	2.93951	3,024,110	16.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,215.79000	2.21579	2,076,190	16.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		5,487.99000	5.48799	5,624,460	17.17	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put		1,016.29000	1.01629	928,560	17.17	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		2,491.37000	2.49137	2,564,570	15.80	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.20	Put		2,584.41000	2.58441	2,433,410	15.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,862.39000	2.86239	2,945,090	15.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2048	On	03/11/2022	Bond Future	11.30	Put		2,273.77000	2.27377	2,132,270	15.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,773.54000	2.77354	2,844,820	15.53	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,659.10000	4.65910	4,503,030	15.53	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,805.10000	2.80510	2,877,030	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,620.64000	4.62064	4,465,220	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,836.83000	2.83683	2,909,410	15.57	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,582.47000	4.58247	4,427,700	15.57	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		1,146.59000	1.14659	1,179,510	14.71	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,896.95000	7.89695	7,702,520	14.71	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,900.58000	2.90058	2,974,440	15.60	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		4,506.72000	4.50672	4,353,230	15.60	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		4,131.17000	4.13117	4,224,390	16.15	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,760.86000	4.76086	4,622,940	16.15	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		4,063.42000	4.06342	4,155,550	16.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,827.38000	4.82738	4,688,370	16.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		4,097.24000	4.09724	4,189,910	16.13	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,794.02000	4.79402	4,655,550	16.13	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,699.64000	3.69964	3,594,030	16.73	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		7,278.12000	7.27812	7,408,190	16.75	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,678.03000	3.67803	3,572,820	16.75	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		7,201.15000	7.20115	7,330,400	16.72	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,721.09000	3.72109	3,615,060	16.72	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		7,239.76000	7.23976	7,369,430	16.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,042.61000	5.04261	5,145,020	16.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,258.31000	6.25831	6,121,090	16.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,074.72000	5.07472	5,177,570	16.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,224.82000	6.22482	6,088,040	16.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,010.92000	5.01092	5,112,900	16.07	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,292.31000	6.29231	6,154,660	16.07	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,70</b>
<b>Total For R2048</b>											<b>22,921,814.46</b>	<b>282</b>	<b>267,50</b>
R209	On	04/08/2022	Bond Future			10.91500	69.52808	10.91500	69.52808	13.07	0.00	0	
R209	On	03/11/2022	Bond Future			11.02933	67.61154	11.06720	67.41408	14.31	0.00	0	18,80
R209	On	02/02/2023	Bond Future			11.15409	68.80607	11.19319	68.60579	14.25	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.27335	66.92728	11.31379	66.72367	14.57	0.00	0	
R209	On	03/08/2023	Bond Future			11.36856	68.30146	11.41034	68.09412	14.23	0.00	0	
R209	On	02/11/2023	Bond Future			11.51101	66.34417	11.55440	66.13299	14.21	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>20,80</b>
R209	On	03/11/2022	Bond Future	12.00	Put		532.95000	0.53295	476,430	16.08	0.00	0	9,50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	11.02	Call			1,798.09000	1.79809	1,864,940	14.34	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,044.33000	2.04433	1,913,720	14.34	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,084.86000	1.08486	993,850	15.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			706.97000	0.70697	735,300	13.50	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,752.28000	3.75228	3,583,150	13.50	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			201.40000	0.20140	208,710	12.90	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.00	Put			6,094.07000	6.09407	5,903,920	12.90	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call			5,148.07000	5.14807	5,289,010	16.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,096.22000	2.09622	1,963,950	14.31	0.00	0	8,70
R209	On	03/11/2022	Bond Future	11.01	Call			1,771.58000	1.77158	1,837,590	14.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,070.15000	2.07015	1,938,700	14.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,824.94000	1.82494	1,892,620	14.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,018.90000	2.01890	1,889,120	14.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,284.49000	3.28449	3,390,940	15.19	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			19.07000	0.01907	19,210	12.87	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			10,491.52000	10.49152	10,294,200	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			45.73000	0.04573	46,630	12.88	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,948.67000	8.94867	8,752,110	12.88	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,745.26000	1.74526	1,810,450	14.31	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,722.94000	1.72294	1,781,280	13.62	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,882.81000	3.88281	3,740,870	13.62	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,744.42000	1.74442	1,803,330	13.63	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,850.86000	3.85086	3,709,490	13.63	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,765.85000	1.76585	1,825,330	13.64	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,818.93000	3.81893	3,678,130	13.64	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,875.92000	3.87592	3,751,770	14.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,791.83000	2.79183	2,870,300	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,929.65000	3.92965	3,804,510	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,816.31000	2.81631	2,895,280	14.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,902.70000	3.90270	3,778,060	14.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,840.89000	2.84089	2,920,350	14.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,419.44000	5.41944	5,535,220	15.02	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			2,820.94000	2.82094	2,729,380	15.02	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,359.97000	5.35997	5,475,000	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			2,855.19000	2.85519	2,762,880	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			5,389.81000	5.38981	5,505,220	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,838.14000	2.83814	2,746,210	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,712.01000	4.71201	4,591,670	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			3,683.53000	3.68353	3,774,770	14.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,686.66000	4.68666	4,566,720	14.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023	Bond Future	11.33	Call			3,635.36000	3.63536	3,725,790	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,737.78000	4.73778	4,617,030	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			3,659.26000	3.65926	3,750,100	14.06	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>39,75</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>60,61</b>
R210	On	04/08/2022	Bond Future			225.47275	225.47275	225.47275	225.47275			0.00	0	
R210	On	03/11/2022	Bond Future			226.61385	226.61385	226.47927	226.47927			9,744,395.55	43	7:
R210	On	02/02/2023	Bond Future			230.66887	230.66887	230.53396	230.53396			0.00	0	30
R210	On	04/05/2023	Bond Future			231.88759	231.88759	231.75131	231.75131			0.00	0	
R210	On	03/08/2023	Bond Future			236.68506	236.68506	236.54754	236.54754			0.00	0	
R210	On	02/11/2023	Bond Future			237.66818	237.66818	237.52742	237.52742			0.00	0	
<b>Total R210 Future</b>												<b>9,744,395.55</b>	<b>43</b>	<b>1,0:</b>
<b>Total For R210</b>												<b>9,744,395.55</b>	<b>43</b>	<b>1,0:</b>
R213	On	04/08/2022	Bond Future			10.57500	83.28226	10.57500	83.28226		9.87	0.00	0	
R213	On	03/11/2022	Bond Future			10.73798	81.09859	10.76606	80.96736		10.72	10,948,309.65	135	33,8:
R213	On	02/02/2023	Bond Future			10.89721	82.53035	10.92642	82.39756		10.50	0.00	0	
R213	On	04/05/2023	Bond Future			11.04430	80.50619	11.07475	80.37136		10.68	0.00	0	
R213	On	03/08/2023	Bond Future			11.16360	82.15719	11.19533	82.02019		10.19	0.00	0	
R213	On	02/11/2023	Bond Future			11.35476	80.04319	11.38810	79.90354		10.09	0.00	0	
<b>Total R213 Future</b>												<b>10,948,309.65</b>	<b>135</b>	<b>33,8:</b>
R213	On	03/11/2022	Bond Future	9.84	Put			4,766.54000	4.76654	4,639,010	9.96	0.00	0	4:
R213	On	03/11/2022	Bond Future	10.38	Call			916.64000	0.91664	936,220	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,745.36000	2.74536	2,633,710	10.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			933.70000	0.93370	953,720	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,714.38000	2.71438	2,603,170	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			950.82000	0.95082	971,260	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,683.49000	2.68349	2,572,700	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			403.49000	0.40349	409,920	10.04	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,183.90000	4.18390	4,059,100	10.04	0.00	0	2:
R213	On	03/11/2022	Bond Future	10.19	Call			633.50000	0.63350	645,830	10.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,381.93000	3.38193	3,263,030	10.17	0.00	0	4:
R213	On	03/11/2022	Bond Future	10.37	Call			899.78000	0.89978	918,930	10.32	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call			48.61000	0.04861	47,860	10.19	0.00	0	2:
R213	On	03/11/2022	Bond Future	9.13	Put			8,177.87000	8.17787	8,045,890	10.19	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			57.24000	0.05724	56,530	10.16	0.00	0	4:
R213	On	03/11/2022	Bond Future	9.19	Put			7,870.23000	7.87023	7,738,290	10.16	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			288.98000	0.28898	292,680	9.96	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,776.58000	2.77658	2,664,500	10.32	0.00	0	2:
R213	On	02/02/2023	Bond Future	10.22	Put			4,376.25000	4.37625	4,266,990	10.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	10.23	Call		1,098.10000	1.09810	1,121,930	10.07		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,342.82000	4.34282	4,233,860	10.07		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,285.81000	1.28581	1,313,430	10.16		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,959.54000	3.95954	3,854,370	10.16		0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		8,793.35000	8.79335	8,664,460	10.07		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		811.80000	0.81180	829,450	9.97		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,116.52000	5.11652	5,001,380	9.97		0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		1,069.66000	1.06966	1,092,890	10.06		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,410.04000	4.41004	4,300,480	10.06		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		1,083.72000	1.08372	1,107,250	10.07		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,422.28000	1.42228	1,452,560	10.22		0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		3,718.13000	3.71813	3,615,620	10.22		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,318.21000	6.31821	6,409,470	12.10		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		794.89000	0.79489	753,360	12.10		0.00	0	9;
R213	On	02/02/2023	Bond Future	9.16	Call		227.47000	0.22747	231,370	10.07		0.00	0	4;
R213	On	04/05/2023	Bond Future	10.74	Call		2,233.68000	2.23368	2,277,170	10.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,732.12000	3.73212	3,640,780	10.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,253.83000	2.25383	2,297,630	10.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,706.98000	3.70698	3,615,950	10.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,213.36000	2.21336	2,256,540	10.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,757.11000	3.75711	3,665,460	10.46		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,649.42000	2.64942	2,581,220	10.72		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		4,438.77000	4.43877	4,507,830	10.73		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,633.84000	2.63384	2,565,900	10.73		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		4,465.46000	4.46546	4,534,770	10.74		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,618.67000	2.61867	2,550,980	10.74		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,412.45000	4.41245	4,481,250	10.72		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,014.90000	3.01490	3,069,230	9.98		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,189.45000	4.18945	4,104,130	9.98		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,035.93000	3.03593	3,090,510	9.99		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,167.86000	4.16786	4,082,790	9.99		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,057.03000	3.05703	3,111,870	9.99		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,146.37000	4.14637	4,061,560	9.99		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>10,948,309.65</b>	<b>135</b>	<b>39,13</b>	
R214	On	04/08/2022	Bond Future			11.05000	67.28916	11.05000	67.28916	14.24		0.00	0	
R214	On	03/11/2022	Bond Future			11.16103	65.17354	11.19877	64.96661	15.76		0.00	0	25,3;
R214	On	02/02/2023	Bond Future			11.28097	66.32420	11.31992	66.11430	15.71		0.00	0	65,48
R214	On	04/05/2023	Bond Future			11.38972	64.25437	11.42994	64.04090	16.16		0.00	0	

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	03/08/2023	Bond Future			11.47790	65.57276	11.51938	65.35539		15.80	0.00	0	
R214	On	02/11/2023	Bond Future			11.61037	63.42233	11.65338	63.20096		15.89	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>90,75</b>
R214	On	03/11/2022	Bond Future	11.34	Call			2,443.34000	2.44334	2,530,300	15.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,678.16000	1.67816	1,558,190	15.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,475.01000	2.47501	2,562,850	15.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,656.20000	1.65620	1,537,110	15.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,506.87000	2.50687	2,595,590	15.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,634.49000	1.63449	1,516,280	15.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,627.89000	3.62789	3,489,180	15.43	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,287.50000	2.28750	2,359,300	15.45	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,597.84000	3.59784	3,459,740	15.45	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,312.93000	2.31293	2,385,330	15.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,567.81000	3.56781	3,430,310	15.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,262.03000	2.26203	2,333,220	15.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			3,423.69000	3.42369	3,513,990	16.32	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,795.63000	3.79563	3,672,460	16.32	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			3,451.16000	3.45116	3,541,960	16.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,769.71000	3.76971	3,647,040	16.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			3,478.73000	3.47873	3,570,020	16.35	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,743.96000	3.74396	3,621,780	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,799.10000	2.79910	2,707,420	16.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			5,949.66000	5.94966	6,074,600	16.60	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			2,832.50000	2.83250	2,740,070	16.60	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			5,981.26000	5.98126	6,106,570	16.62	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,815.87000	2.81587	2,723,810	16.62	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			6,012.65000	6.01265	6,138,340	16.63	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			4,026.26000	4.02626	4,123,360	15.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,978.64000	4.97864	4,854,370	15.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			3,974.87000	3.97487	4,071,150	15.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,032.49000	5.03249	4,907,400	15.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			4,000.53000	4.00053	4,097,220	15.85	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,005.50000	5.00550	4,880,820	15.85	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>90,75</b>
<b>Total for Bond</b>												<b>360,414,578.40</b>	<b>3,494</b>	<b>1,417,46</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 03/11/2022 GOVI			836.36500	836.36500	834.42600	834.42600				0.00	0	86
GOVI On 02/02/2023 GOVI			851.11600	851.11600	849.16600	849.16600				0.00	0	
GOVI On 04/05/2023 GOVI			866.81600	866.81600	864.84300	864.84300				0.00	0	
GOVI On 03/08/2023 GOVI			884.52900	884.52900	882.53300	882.53300				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI			900.00300	900.00300	897.96500	897.96500			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>86</b>
GOVI	On	03/11/2022	GOVI	820.41	Call			140,160.00000	14.01600	159,550,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			140,060.00000	14.00600	159,450,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			139,960.00000	13.99600	159,350,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			16,540.00000	1.65400	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	2,860,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			16,640.00000	1.66400	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	2,760,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			16,740.00000	1.67400	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	2,960,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			119,830.00000	11.98300	139,560,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			119,730.00000	11.97300	139,460,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			119,630.00000	11.96300	139,360,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		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			453,230.00000	45.32300	473,190,000		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			453,130.00000	45.31300	473,090,000		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			453,030.00000	45.30300	472,990,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			121,450.00000	12.14500	141,830,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			121,650.00000	12.16500	142,030,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			121,550.00000	12.15500	141,930,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>86</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>86</b>
AL37	On	03/11/2022	Index Future			830.34100	830.34100	829.17600	829.17600			0.00	0	
AL37	On	02/02/2023	Index Future			844.98600	844.98600	843.82400	843.82400			0.00	0	
AL37	On	04/05/2023	Index Future			860.57300	860.57300	859.40200	859.40200			0.00	0	
AL37	On	03/08/2023	Index Future			878.15800	878.15800	876.98000	876.98000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/11/2023	Index Future			893.52100	893.52100	892.31500	892.31500			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	03/11/2022	Index Future			959.31000	959.31000	957.48000	957.48000			0.00	0	
AL7T	On	02/02/2023	Index Future			976.22900	976.22900	974.39400	974.39400			0.00	0	
AL7T	On	04/05/2023	Index Future			994.23800	994.23800	992.38200	992.38200			0.00	0	
AL7T	On	03/08/2023	Index Future			1,014.55500	1,014.55500	1,012.68100	1,012.68100			0.00	0	
AL7T	On	02/11/2023	Index Future			1,032.30400	1,032.30400	1,030.38800	1,030.38800			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	03/11/2022	Index Future			848.24800	848.24800	846.27700	846.27700			0.00	0	13
ALBI	On	02/02/2023	Index Future			863.20900	863.20900	861.22700	861.22700			0.00	0	
ALBI	On	04/05/2023	Index Future			879.13200	879.13200	877.12600	877.12600			0.00	0	
ALBI	On	03/08/2023	Index Future			897.09700	897.09700	895.06700	895.06700			0.00	0	
ALBI	On	02/11/2023	Index Future			912.79100	912.79100	910.71800	910.71800			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV	On	03/11/2022	Index Future			325.49800	325.49800	324.99700	324.99700			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.31700	331.31700	330.81600	330.81600			0.00	0	
IGOV	On	04/05/2023	Index Future			337.50600	337.50600	337.00100	337.00100			0.00	0	
IGOV	On	03/08/2023	Index Future			344.47800	344.47800	343.96900	343.96900			0.00	0	
IGOV	On	02/11/2023	Index Future			350.57800	350.57800	350.05700	350.05700			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
JIBAR f	On	17/08/2022	Jibar Future			5.74500	94.25500	5.75500	94.24500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.82500	94.17500	5.89500	94.10500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.43000	93.57000	6.48500	93.51500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.53000	93.47000	6.60000	93.40000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.99500	93.00500	7.12000	92.88000			0.00	0	
JIBAR f	On	18/01/2023	Jibar Future			7.08000	92.92000	7.22000	92.78000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.40000	92.60000	7.55000	92.45000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.66500	92.33500	7.84000	92.16000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.84500	92.15500	8.03000	91.97000			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			7.75500	92.24500	7.98500	92.01500			0.00	0	21
JIBAR f	On	20/03/2024	Jibar Future			7.86000	92.14000	8.13000	91.87000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			7.82000	92.18000	8.09500	91.90500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>41</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>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>360,414,578.40</b>	<b>3,494</b>	<b>1,419,56</b>
ABCPI3 On 07/12/2023 Spot Bond			2.09800	326.34834	2.09800	326.25795				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	100.97276				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	100.87771				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	101.11339	9.65000	101.08736				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.80000	87.75559	11.80000	87.72811				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	101.33890				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	100.96357				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	100.23064				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	101.62544				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	102.71331				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	103.70174				0.00	0	

Contract Details	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>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.21588				0.00	0	10,000,000.00
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.54011				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	101.79705				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	101.85913				0.00	200,000,000	200,000.00
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000.00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000.00</b>
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.16208				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	100.16516				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN31 On 15/11/2024 Spot Bond					0.00000	100.30521				0.00	0	15,000,000.00
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.33390				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	99.94308				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	101.22432				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	100.90148				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	101.03900				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	100.88154				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	100.52548				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	100.37156				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	100.38213				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	100.38973				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	100.75645				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	101.30845				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.25293				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	100.69044				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.28211				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	100.52750				0.00	0	
<b>Total ABFN51 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 ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.50790				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	99.92850				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	99.92648				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	99.92485				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	100.66821				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	100.69628				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	100.71097				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	104.18354				0.00	0	60,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.56009				0.00	500,000,000	250,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.38954				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	100.83043				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	100.83113				0.00	0	

Contract Details	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			6.73000	6.73000	6.73000	156.10624				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.32727	100.00000	46.21512				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			2.46000	2.46000	2.46000	162.49299				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			3.51900	3.51900	3.51900	217.18578				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			4.65000	4.65000	4.65000	236.28475				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			8.49000	8.49000	8.49000	103.05333				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.87000	8.87000	8.87000	107.23044				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			7.02000	103.07843	7.02000	103.05895				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.56000	107.70788	8.56000	107.68335				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			9.28000	108.18744	9.28000	108.16077		2,253,185,856,000.00		242,800,200	121,400,100	
<b>Total ABS17 SPOT</b>								<b>2,253,185,856,000.00</b>		<b>242,800,200</b>	<b>121,400,100</b>	
<b>Total For ABS17</b>								<b>2,253,185,856,000.00</b>		<b>242,800,200</b>	<b>121,400,100</b>	
ABS18 On 26/09/2023 Spot Bond			7.46000	106.21758	7.46000	106.19644				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			9.47500	101.42699	9.47500	101.40148			1,858,995,000,000.00	196,200,000	98,100,000
<b>Total ABS7 SPOT</b>									<b>1,858,995,000,000.00</b>	<b>196,200,000</b>	<b>98,100,000</b>
<b>Total For ABS7</b>									<b>1,858,995,000,000.00</b>	<b>196,200,000</b>	<b>98,100,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.68643	100.00000	15.65191			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			2.20000	325.92676	2.20000	325.83559			11,158,400,000,000.00	5,072,000,000	3,536,000,000
<b>Total ABSI2 SPOT</b>									<b>11,158,400,000,000.00</b>	<b>5,072,000,000</b>	<b>3,536,000,000</b>
<b>Total For ABSI2</b>									<b>11,158,400,000,000.00</b>	<b>5,072,000,000</b>	<b>3,536,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.74500	11.74500	11.74500	99.56710			0.00	0	140,000,000
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.00357			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	100.97533			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	100.89854			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	100.97283			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	100.97283			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	100.99690			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	100.99690			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	187.44080			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	191.00181				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	100.92760				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	101.42795				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	99.83575				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.04360				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	102.41309				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	101.53758				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.80964				0.00	1,400,000,000	700,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.94612				0.00	0	14,500,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>14,500,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	106.10574				0.00	0	18,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.08290				0.00	0	110,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	103.71406				0.00	0	

Contract Details	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	100.32061				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	100.33346				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			9.17000	95.84946	9.17000	95.82610				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	100.35296				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	100.41784				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	100.49876				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	100.28644				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	101.42410				0.00	1,135,600,000	567,800,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>1,135,600,000</b>	<b>567,800,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>1,135,600,000</b>	<b>567,800,000</b>
AHF5A On 21/08/2023 Spot Bond			9.01500	105.49247	9.01500	105.46678				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	101.34751				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	101.48974				0.00	1,636,800,000	818,400,000
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>1,636,800,000</b>	<b>818,400,000</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>1,636,800,000</b>	<b>818,400,000</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
AHF5C On 21/08/2023 Spot Bond					0.00000	101.57725				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	102.57293				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	101.37683				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	101.79394				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	101.48963				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	101.57712				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.18926				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	101.53415				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	101.61345				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	101.53338				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	101.50057				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	101.62086				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	101.57931				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	102.80956				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.25480				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			9.18000	104.98146	9.18000	104.95572				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			9.62700	101.25043	9.62700	101.22457				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.67000	89.01465	12.67000	88.98494				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			5.69900	194.51566	5.69900	194.44303				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	101.51661				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	100.79110				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	100.36318				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.04746				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.07557				0.00	0	

Contract Details	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	101.66306				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.06991				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			5.00000	251.01655	5.00000	250.92747				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			5.61000	216.82755	5.61000	216.74705				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			4.38900	207.81139	4.38900	207.74102				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			5.00000	116.10317	5.00000	116.06205				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	105.34888				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	101.34268				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.06764				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	100.86017				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	99.92019				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN279 On 20/08/2048 Spot Bond					0.00000	99.77398				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 21/08/2023 Spot Bond					0.00000	99.77811				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>	
ASN286 On 13/09/2025 Spot Bond					0.00000	101.09111				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>	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.78123				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.91911				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>	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.76907				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>	
ASN318 On 31/03/2029 Spot Bond			4.29500	4.29500	4.29500	114.02628				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>	
ASN319 On 28/02/2033 Spot Bond			5.16500	5.16500	5.16500	104.03351				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.02499				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.15613				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>	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.02032				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>	
ASN335 On 20/06/2024 Spot Bond					0.00000	100.37149				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			5.11000	114.54864	5.11000	114.50775				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	100.93320				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	100.42994				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.07206				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	100.89784				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	100.89784				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	101.34271				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.24559				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05147				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	101.54665				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	101.32567				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	100.99780				0.00	0	



Contract Details	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	100.99780				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	101.28280				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	101.24911				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	99.79220				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	100.94251				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.88365				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	101.02502				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	101.15135				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	104.32296				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	100.79704				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	100.82000				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	101.07125				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	101.43971				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	104.24703				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	100.31633				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	100.31959				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	100.27481				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	104.84572				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.24901				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.27960				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	101.59130				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.19033				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	117.13683				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	104.72386				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	101.53828				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	100.90769				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	100.90769				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	100.89133				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50! On 21/12/2026 Spot Bond			10.56500	95.89999	10.56500	95.87301				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50! On 21/12/2026 Spot Bond			9.74500	95.69132	9.74500	95.66645				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			10.29500	94.50648	10.29500	94.48057				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			10.29500	94.50648	10.29500	94.48057				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 31/07/2024 Spot Bond			9.10000	100.29061	9.10000	100.26636				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	100.35134	11.05000	100.32201				0.00	0	

Contract Details	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	100.34979	11.00000	100.32060				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	100.33427	10.50000	100.30637				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	100.33427	10.50000	100.30637				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	100.70373				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	100.21068				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	101.68201				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	100.33737	10.60000	100.30921				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	100.22398	10.47000	100.30551				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	100.33582	10.55000	100.30779				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	101.75307				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	100.37312				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	101.21075				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	100.84687				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	100.85544				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	101.10155				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.36411				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	102.24863				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	100.25419	9.22000	100.22992				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	100.46654				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	100.40917				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	100.38412				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	100.35764				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	101.61182				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	99.23531				0.00	800,000,000	800,000,000
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	100.24415				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	100.92999				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.07023				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	100.92548				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	101.75701				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.00016				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	100.87973				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	101.65391				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	100.66556				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	101.01096				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.10385				0.00	0	

Contract Details	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	101.36741				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	100.17448				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	101.17597				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	100.53952				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	100.85122				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	101.44312				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	99.82711				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	100.68207				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	100.77323				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	101.06009				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	101.10244				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	101.65921				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	101.51028				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	100.82937				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.26971				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.23454				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	100.61414				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.22869				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	100.96124				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	100.96830				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	100.86955				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.02054				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.01562				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	99.81620				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	100.86259				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.35363				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	100.57323				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	100.63484				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.10368				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	100.40008				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.27743				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.22836				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	101.51781				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	100.85940				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	100.92591				0.00	0	

Contract Details	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	100.94005				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	102.15478				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.21868				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	101.15158				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	101.08993				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			9.99884	9.99884	9.99884	103.17436				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	101.35381				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	100.29782				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	100.24151				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	100.21736				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	100.21765				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	101.13588				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	100.81453				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	100.69995				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	100.65111				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	100.50259				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	100.54043				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	100.40308				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	100.53581				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	100.64499				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	100.64318				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	100.52401				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	100.44443				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	100.44443				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.24160				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	100.98600				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	100.28114				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	100.27829				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	100.27829				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	100.43274				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	100.73492				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.29085				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.29298				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.29936				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.30763				0.00	0	

Contract Details	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	100.30588				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	100.92601				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	100.95441				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	101.60397				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.37337				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	100.27964				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	100.70042				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	100.34647				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	101.13309				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	101.13309				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
ASN866 On 09/06/2023 Spot Bond					0.00000	100.95281				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>	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.02940				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>	
ASN868 On 14/06/2027 Spot Bond					0.00000	101.02940				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>	
ASN869 On 30/09/2027 Spot Bond					0.00000	101.15356				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>	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.93308				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>	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.86312				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>	
ASN877 On 27/09/2022 Spot Bond					0.00000	100.66908				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>	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.89800				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>	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.87326				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>	
ASN881 On 02/05/2023 Spot Bond					0.00000	100.21436				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>	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.54380				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>	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.49009				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	100.55034				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	100.55079				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>	
ASN88 On 31/01/2024 Spot Bond			11.44500	100.93622	11.44500	100.55563				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.58631				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	101.97168				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	100.63719				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			7.45500	100.58459	7.45500	100.56448				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	101.51887				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	100.63428				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	100.43208				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	100.44849				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2026 Spot Bond			12.35500	12.35500	12.35500	103.88914			2,471,000,000,000.00		200,000,000	380,000,00

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 BAYA72 SPOT</b>										<b>2,471,000,000,000.00</b>	<b>200,000,000</b>	<b>380,000,000</b>
<b>Total For BAYA72</b>										<b>2,471,000,000,000.00</b>	<b>200,000,000</b>	<b>380,000,000</b>
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.49445				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 30/09/2022 Spot Bond					0.00000	100.61797				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.12142				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	101.54818				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	100.33863				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	101.25235				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	101.00083				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.05772				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.04443				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.20564				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	103.88544				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 30/06/2024 Spot Bond					0.00000	99.30642				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.18086				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>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.97351				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>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.00144				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>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.97304				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>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.93340				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>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.96183				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>	
BAYA96 On 30/09/2022 Spot Bond					0.00000	101.00177				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>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.05879				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>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.05794				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.19962				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>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.45177				0.00	0	
<b>Total BAYB15 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 BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.22829				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.20048				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	101.27326				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	101.50506				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	101.19997				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	101.18887				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	101.19962				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			9.30000	9.30000	9.30000	97.40877				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.04555				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	101.43516				0.00	7,470,600,000	1,780,200,000
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>7,470,600,000</b>	<b>1,780,200,000</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>7,470,600,000</b>	<b>1,780,200,000</b>
BDX33 On 08/03/2023 Spot Bond					0.00000	101.18720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.91964				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.15827				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.39876				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	81.10640				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.47996				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	83.18818				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			9.17000	105.32287	9.17000	105.29656				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	101.55357				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	103.27338				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.10729				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.05875				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	101.99023				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>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.43965				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			7.92000	104.27332	7.92000	104.25131				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	101.44201				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.23584				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	100.67122				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	100.71864				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	100.74345				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	100.30202				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	100.53766				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	97.56500				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.26000				0.00	0	
<b>Total BNPP05 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 BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 03/01/2025 Spot Bond					0.00000	60.95000				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 06/07/2026 Spot Bond					0.00000	45.47600				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	99.90933				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	100.89987				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	100.90973				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>	
BNPP2: On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000,00
<b>Total BNPP23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000,00</b>
<b>Total For BNPP23</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000,00</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.59024				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	99.94331				0.00	4,438,200,000	2,219,100,00
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>4,438,200,000</b>	<b>2,219,100,00</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>4,438,200,000</b>	<b>2,219,100,00</b>
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.64624				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	101.51170				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.78541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.61051				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.15710				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.16140				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2022 Spot Bond					0.00000	101.25111				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.54979				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.14741				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.73830				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.44532				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.04141				0.00	1,000,000,000	1,000,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	100.02013				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			8.79500	104.76447	8.79500	104.73984				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.09500	106.07612	9.09500	106.05034				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.64500	107.93230	9.64500	107.90469				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			11.18500	11.18500	11.18500	98.40973				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.22377				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	101.73356				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	101.84285				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	100.46263				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	100.48523				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	100.96923				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	107.08202	4.77000	105.07700				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	101.96400				0.00	0	
<b>Total CLN317 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 CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.93967				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			8.93500	106.50494	8.93500	106.47964				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	111.36895	8.70700	110.04400				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	100.07617				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 20/03/2024 Spot Bond					0.00000	104.28494				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	103.51553	10.98000	103.48546				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			6.50000	115.45802	6.50000	103.56900				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	101.64500				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	100.91909				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.91752				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.91806				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN450 On 31/01/2025 Spot Bond			5.16000	152.45648	5.16000	152.40184				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.60000	150.88643	5.60000	150.83061				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>	
CLN470 On 19/11/2022 Spot Bond					0.00000	99.81503				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>	
CLN490 On 29/08/2022 Spot Bond					0.00000	101.45593				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			8.58000	107.15677	8.58000	107.13231				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	102.80542				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>	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.53169				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	100.56095				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>	
CLN503 On 11/10/2024 Spot Bond					0.00000	100.15490				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.46848				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>	
CLN506 On 20/12/2022 Spot Bond					0.00000	101.12714				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51( On 11/10/2022 Spot Bond					0.00000	100.61238				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	98.91756				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 15/09/2022 Spot Bond			9.96000	104.01497	9.96000	103.98685				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 30/10/2022 Spot Bond			10.01000	102.77826	10.01000	102.75068				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 25/11/2022 Spot Bond					0.00000	101.56519				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>	
CLN52( On 12/03/2023 Spot Bond					0.00000	101.05555				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 27/02/2023 Spot Bond					0.00000	101.37464				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 09/09/2022 Spot Bond			9.20000	103.86695	9.20000	103.84097				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 24/04/2023 Spot Bond					0.00000	100.68879				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 26/04/2023 Spot Bond					0.00000	100.51205				0.00	1,895,400,000	947,700,000
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>1,895,400,000</b>	<b>947,700,000</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>1,895,400,000</b>	<b>947,700,000</b>
CLN52( On 21/02/2024 Spot Bond					0.00000	100.54556				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 25/11/2022 Spot Bond					0.00000	101.62209				0.00	0	
<b>Total CLN528 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 CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.05555				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.98989				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.37265				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			10.52500	100.25577	10.52500	100.22783				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.81210				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>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.35645				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>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.43005				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>	
CLN54 On 20/12/2023 Spot Bond					0.00000	150.01500				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.75749				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.99500	99.83841	9.99500	99.81152				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			10.04500	103.75420	10.04500	103.72657				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			10.13500	102.57640	10.13500	102.54884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	309.25881				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.91569				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.97994				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.50105				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.47872				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	125.59700				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.99972				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.38500	10.19000	102.39952				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.99500	102.95749	9.99500	102.93021				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	100.33857				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	99.91903				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	102.02039				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	101.22162				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	99.99976				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			10.22500	101.80062	10.22500	101.77303				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	99.97911				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	99.99975				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	101.02098				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	101.07454				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.35618				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.68104				0.00	0	
<b>Total CLN579 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 CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.01994				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.14636				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.36126				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>	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.31668				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.54773				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>	
CLN58 On 10/06/2026 Spot Bond					0.00000	104.84298				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>	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.91433				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>	
CLN59 On 16/09/2025 Spot Bond					0.00000	103.12557				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>	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.88933				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>	
CLN59 On 05/12/2026 Spot Bond			3.58000	154.81909	3.58000	124.63392				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.66434				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.88656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.47947				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	101.94132				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	100.64492				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	101.04015				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	100.91433				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	100.91433				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	97.00000				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	100.13965				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	100.02455				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.98092				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.29899				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	100.37156				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	101.47860				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	102.62224	9.32000	102.59671				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	100.34979				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.17315				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.43495				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.55671				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.64532				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.61500				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.67523				0.00	0	
<b>Total CLN617 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 CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.17953				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	101.32703				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	100.28012				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	100.32156				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	94.71700				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	100.36102				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			8.14000	100.76949	8.14000	100.74782				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	101.67809				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	98.64041				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			12.56500	60.88151	12.56500	80.02093				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.46725				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			10.69500	101.54590	10.69500	101.51668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.67120				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	101.42927				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	100.64234				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	100.01968				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	104.35136				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	101.42395				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	101.66431				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	101.88049				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	101.80212				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.32475				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.43051				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.89872				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.47927				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.90013				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.79372				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.30411				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.66431				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.36553				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.66431				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.06600				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.09573				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.99366				0.00	0	
<b>Total CLN657 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 CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.43924				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.58200				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	120.23300				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	146.11600				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.60271				0.00	4,801,400,000	2,400,700,000
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>4,801,400,000</b>	<b>2,400,700,000</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>4,801,400,000</b>	<b>2,400,700,000</b>
CLN666 On 02/04/2026 Spot Bond					0.00000	99.68934				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.96746				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.06659				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.38436				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.45973				0.00	3,253,600,000	1,626,800,000
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>3,253,600,000</b>	<b>1,626,800,000</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>3,253,600,000</b>	<b>1,626,800,000</b>
CLN671 On 19/08/2025 Spot Bond					0.00000	101.82508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			4.34848	155.40482	4.34848	126.25081				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>	
CLN673 On 31/01/2025 Spot Bond			4.34848	155.40482	4.34848	126.25163				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.85953				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.95139				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.89775				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.43798				0.00	4,755,600,000	2,377,800,000
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>4,755,600,000</b>	<b>2,377,800,000</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>4,755,600,000</b>	<b>2,377,800,000</b>
CLN680 On 19/08/2025 Spot Bond					0.00000	103.90055				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.09340				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.86185				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.88405				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.17966				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	101.03632				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	101.03611				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	103.43101				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	100.83416				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	100.91874				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	101.99198				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	88.49884				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	86.98303				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	106.73844				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	101.19789				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.99996				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.61700				0.00	0	
<b>Total CLN702 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 CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.31295				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	89.06260				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	101.99731				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.02336				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	100.89900				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.15167				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.39471				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	100.91453				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	99.98200				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	100.90454				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.90454				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	100.90454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.19022				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	100.93492				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.18719				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	79.50964				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	101.15115				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.22001				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	100.83662				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	100.83662				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	100.83662				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.85049				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.85049				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.85049				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	82.71975				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	83.75843				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	84.39732				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	100.95100				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	93.59775				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	101.42082				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	101.05343				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	114.63900				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.28790				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	101.64134				0.00	0	
<b>Total CLN741 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 CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.89557				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.20507				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.01300				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.49215				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.58122				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.91868				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.23880				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.01532				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.65218				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.21743				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	100.07735				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	101.48488				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	101.44316				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	100.62514				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.12703				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.22393				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.98894				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	100.21743				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	100.93931				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	104.07130				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.26977				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	84.20096				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	90.38899				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	101.48050				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.24605				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			6.67000	6.67000	6.67000	122.42757				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.41967				0.00	0	
<b>Total CLN776 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 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	101.69454				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.21334				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.21468				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	105.08376				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.24011				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.22138				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.22433				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	100.83088				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	100.80760				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.83088				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	104.67375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.53744				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	100.24026				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	94.70400				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	100.24026				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	96.00267				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	100.24026				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	100.24026				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	100.83094				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	100.24026				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.24041				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.24133				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80( On 31/01/2026 Spot Bond					0.00000	100.24133				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>	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.52762				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	85.50003				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.21549				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 20/04/2023 Spot Bond					0.00000	100.39059				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.24279				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 28/02/2027 Spot Bond					0.00000	101.53758				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>	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.22406				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>	
CLN80 On 21/12/2027 Spot Bond					0.00000	100.84228				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.30000	97.43296	9.30000	97.40877				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	100.84910				0.00	0	
<b>Total CLN810 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 CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.33690				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.96047				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.83038				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.83038				0.00	1,400,000,000	700,000,000
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For CLN814</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
CLN815 On 31/01/2025 Spot Bond					0.00000	100.24026				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.24048				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.24279				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.21336				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.24026				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.24048				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.83095				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.24048				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	100.24048				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	100.24017				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	100.24048				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	90.72519				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	100.24026				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	100.34465				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	101.12751				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>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.24017				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>	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.28543				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	101.24334				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	101.24348				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	101.24349				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	101.24339				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	101.15362				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	100.91611				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	100.77450				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	102.69100				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	102.12800				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	101.47100				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.85109				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>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.75356				0.00	0	
<b>Total CLN845 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 CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.74855				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	100.87228				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	100.87228				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	100.87193				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	100.25793				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	100.97973				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	100.66162				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	100.68693				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	100.61801				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	100.63440				0.00	0	
<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	100.61418				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	100.12295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	86.49595				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 31/07/2025 Spot Bond					0.00000	100.34416				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	100.40601				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	100.36975				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					0.00000	100.43451				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	108.95760				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.72000				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.23000				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.52589				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	84.99090				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.20814				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87( On 31/07/2027 Spot Bond					0.00000	100.21070				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/07/2027 Spot Bond					0.00000	100.20936				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.59646				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,140,000,00
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,140,000,00</b>
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	<b>10,140,000,00</b>
CLN87( On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
COJ05 On 05/06/2023 Spot Bond			9.55000	104.26792	9.55000	104.24135				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			11.26500	102.14664	11.26500	102.11606				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			10.64000	101.00493	10.64000	100.97632				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			9.01500	103.29820	9.01500	103.27332				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			13.05500	92.46274	13.05500	92.43080				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.64500	92.67947	11.64500	92.65081				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>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.22602				0.00	0	
<b>Total DENG88 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 DENG88</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.31076			0.00	0	
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.78895			0.00	0	
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.03719			0.00	0	
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.39500	10.39500	10.39500	102.42692			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.72452			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.02974			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	99.78541			0.00	0	
<b>Total DSY06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>									<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	99.78327			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	100.62202			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	100.64221			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			7.53000	105.86545	7.53000	105.84383		94,878,000,000,000.00	12,600,000,000	6,300,000,000	
<b>Total DV23 SPOT</b>								<b>14,878,000,000,000.00</b>	<b>12,600,000,000</b>	<b>6,300,000,000</b>	
<b>Total For DV23</b>								<b>14,878,000,000,000.00</b>	<b>12,600,000,000</b>	<b>6,300,000,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.52172	100.00000	72.35944		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
DV23/R On 27/02/2023 Spot Bond			100.00000	72.52172	100.00000	72.35944				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			9.08000	100.68949	9.08000	100.66480				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	99.84328	9.69000	99.81718				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84328	9.69000	99.81718				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.59500	96.13070	10.59500	96.10373				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			11.59000	93.15094	11.59000	93.12195				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	99.83682	10.10000	99.80965				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.83682	10.10000	99.80965				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.27226				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.36400				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.34274				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	99.66911				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	98.20472				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	99.31906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.05938				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	99.99232				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.57144				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19334				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.44291				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.20101				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.33969				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.58869				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.11386				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.15251				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			8.49000	106.19665	8.49000	106.17266				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.26000	116.49002	5.26000	116.44797				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			5.00000	103.11046	5.00000	103.07394				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	143.32899	2.25000	143.28875				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.72900	158.10239	3.72900	158.05175				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			3.74400	144.14840	3.74400	144.10217				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.74900	139.39759	3.74900	139.35286				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			5.08000	117.67420	5.08000	117.63221				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			4.97000	105.41053	4.97000	105.37329				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	143.32899	2.25000	143.28875				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	169.23522				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	166.50163				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 09/06/2025 Spot Bond					0.00000	129.26425				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	128.32434				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 28/07/2025 Spot Bond					0.00000	125.46060				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.61208				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 15/04/2024 Spot Bond					0.00000	112.44753				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.26725				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.57229				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.75397				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.64414				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>	
ELN018 On 12/05/2023 Spot Bond					0.00000	104.50287				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>	
ELN019 On 02/04/2027 Spot Bond					0.00000	102.08626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.70500	101.68936	10.70500	101.66055				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.49000	12.49000	12.49000	94.30351				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.54000	12.54000	12.54000	98.48600				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.79500	10.79500	10.79500	100.57673				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.79500	10.79500	10.79500	100.24341				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.46000	12.46000	12.46000	69.89027				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.77500	11.77500	11.77500	98.20866				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			12.46000	12.46000	12.46000	91.68065				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	101.66729				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.10224				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	101.02090				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	101.05147				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.05661				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	101.29801				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.36515				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.16414				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.00265				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.01832				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.93164				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	101.71415				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.61748				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.32660				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.20966				0.00	0	
<b>Total EQT006 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 EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.82400				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.52562				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.03667				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.18533				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	99.88059				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	99.87590				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	99.87815				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	99.87348				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	99.90344				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	99.90344				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.87842				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	99.88384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.87913				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			7.79000	101.40729	7.79000	101.38639				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>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.43239	10.00000	100.40607				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.79500	96.97593	9.79500	96.95060		1,330,472,481,000.00		135,831,800	7,030,809,80	
<b>Total ES26 SPOT</b>								<b>1,330,472,481,000.00</b>		<b>135,831,800</b>	<b>7,030,809,80</b>	
<b>Total For ES26</b>								<b>1,330,472,481,000.00</b>		<b>135,831,800</b>	<b>7,030,809,80</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.81591	7.85000	102.79429				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.84000	76.61841	11.87500	76.42220		3,342,517,248,000.00		282,307,200	1,578,907,00	
<b>Total ES33 SPOT</b>								<b>3,342,517,248,000.00</b>		<b>282,307,200</b>	<b>1,578,907,00</b>	
<b>Total For ES33</b>								<b>3,342,517,248,000.00</b>		<b>282,307,200</b>	<b>1,578,907,00</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.04663	7.50000	103.02601				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			12.13000	75.51574	12.16500	75.29037		1,073,002,818,000.00		88,458,600	478,639,50	
<b>Total ES42 SPOT</b>								<b>1,073,002,818,000.00</b>		<b>88,458,600</b>	<b>478,639,50</b>	
<b>Total For ES42</b>								<b>1,073,002,818,000.00</b>		<b>88,458,600</b>	<b>478,639,50</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.51009	8.50000	102.48678				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	102.37737				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.05906				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.78629				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.93181				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92063				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.27090				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	101.44168				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.03271				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.03923				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	101.44550				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	101.53308				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	101.55499				0.00	0	
<b>Total FIFG05 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 FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.29942				0.00	3,000,000,000	2,900,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,900,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,900,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	101.46290				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.58654				0.00	660,000,000	330,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.33773				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.19722				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			9.37500	104.48223	9.37500	104.45607				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	104.84001				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	102.66346				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.29500	99.05054	9.29500	99.02595				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.44720				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>	
FRB123 On 07/12/2023 Spot Bond			1.70000	328.00071	1.70000	327.91339				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			2.48500	2.48500	2.48500	162.39588				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			3.58900	216.47651	3.58900	216.40786				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	114.40686				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.94500	4.94500	4.94500	230.06484				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			5.18000	100.03066	5.18000	99.99468				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			5.09000	101.11162	5.09000	101.07558				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			8.61117	8.61117	8.61117	83.15658				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			8.63949	8.63949	8.63949	82.30083				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			3.76000	3.76000	3.76000	157.53578				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.74268				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	100.86805				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.46315				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	100.26379				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	101.43497				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	101.01103				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	120.63331				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	99.99959				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	100.91267				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	118.43583				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	100.89365				0.00	0	
<b>Total FRC289 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 FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.91972				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.91865				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	101.45349				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.31135				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.57219				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	101.55734				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.69096				0.00	0	2,630,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,630,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>2,630,000,00</b>
FRC30 On 27/02/2023 Spot Bond					0.00000	101.28580				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	102.54309				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	100.87662				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	100.99393				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.08161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.19943				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.07955				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.28212				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.98263				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.08134				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.20783				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.00362				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.60362				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.32710				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.63491				0.00	1,860,000,000	930,000,000
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>
FRC327 On 27/12/2022 Spot Bond					0.00000	101.32896				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.05645				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	100.38352				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	101.76887				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.61576				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.39607				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.76585				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.26217				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.89082				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.41277				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.15458				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.54173				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.61363				0.00	0	
<b>Total FRC348 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 FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.34301				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>	
FRC349 On 31/07/2023 Spot Bond					0.00000	98.46077				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>	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.41987				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.52047				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	100.53984				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	100.40201				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	100.36365				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	100.36506				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	99.97260				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.41289				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.28706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.69453				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.09150				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.14032				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.51582				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.42646				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.51020				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.39315				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.40000				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>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.39368				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.39230				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.46302				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.60449				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.30222				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>	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.29525				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.90759				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>	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.04267				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>	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.01780				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	99.92580				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>	
FRC385 On 15/02/2025 Spot Bond					0.00000	99.92580				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.39505				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>	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.39505				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>	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.15704				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>	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.31088				0.00	0	
<b>Total FRC389 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 FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.40466				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.21350				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.25337				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 11/11/2024 Spot Bond					0.00000	99.99972				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	100.90497				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.31084				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	100.29027				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	100.94538				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	100.31758				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	100.35137				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	100.40631				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	100.64165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.39164				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>	
FRC402 On 19/05/2026 Spot Bond					0.00000	102.28446				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>	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.90784				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>	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.67746				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>	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.76054				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>	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.53417				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>	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.16260				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>	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	104.24494				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>	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.31088				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>	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.33504				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>	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.36541				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.34772				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	101.26545				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	101.10582				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	98.78387				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	100.33501				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	101.03719				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	100.34504				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	100.31087				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	100.88919				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	100.83649				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	100.83649				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	100.61167				0.00	0	
<b>Total FRC424 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 FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.31078				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>	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.20628				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.21761				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.66000	108.97101	4.66000	108.93342				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			4.85000	118.26340	4.85000	118.22200				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.38964				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.56073				0.00	0	3,400,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.20930				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	102.93035				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	100.68039				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	102.64787				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>	
FRJ27 On 20/04/2024 Spot Bond					0.00000	100.26857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.34627				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.63845				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	100.27750				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	100.80907				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.37800	4.37800	4.37800	108.80031				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	118.65966				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.01041				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			4.96000	116.67463	4.96000	116.63345				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			4.95000	230.04244	4.95000	229.96111				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.10000	114.68895	5.10000	114.64804				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	229.33992				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.66000	157.96081	3.66000	157.91049				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.82947	3.70500	109.79436				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			4.90000	117.53809	4.90000	117.49678				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.10000	226.95627	5.10000	226.87510				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.15000	225.93855	5.15000	225.85745				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.84000	161.07231	2.84000	161.02455				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.18000	225.33055	5.18000	225.24947				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.10000	114.68895	5.10000	114.64804				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.19900	209.83262	4.19900	209.76267				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.85000	104.71042	5.85000	104.67100				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.08900	211.01318	4.08900	210.94344				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.14900	210.36830	4.14900	210.29843				0.00	0	
<b>Total FRS131 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 FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.69000	215.28837	5.69000	215.20798				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			5.80000	105.34256	5.80000	105.30304				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			5.10000	5.10000	5.10000	114.64804				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			5.08000	114.97014	5.08000	114.92919				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			3.95900	212.41822	3.95900	212.34875				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.46000	219.74926	5.46000	219.66857				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			4.08900	211.01318	4.08900	210.94344				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			4.08900	211.01318	4.08900	210.94344				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			3.49000	217.57745	3.49000	217.50901				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			3.61000	158.14842	3.61000	158.09827				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			4.43900	207.28320	4.43900	207.21274				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			4.47900	206.86178	4.47900	206.79125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/01/2025 Spot Bond			3.58000	158.26114	3.58000	158.21105				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			3.95400	212.47248	3.95400	212.40303				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			4.48900	4.48900	4.48900	206.68602				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.33126				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	100.36709				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	100.90728				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.82514				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	180.68957				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	136.79593				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	188.15464				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	147.53315				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.02047				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.03271				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.97987				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.41017				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.43300				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.42204				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.79876				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 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 FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.89082				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 14/08/2027 Spot Bond					0.00000	99.91662				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23: 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>	
FRS23: 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>	
FRS23: On 31/03/2032 Spot Bond					0.00000	119.68699				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>	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.20101				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	104.56793				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	101.55779				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.97908				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.73638				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	108.54932				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.54662				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>	
FRS246 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>	
FRS248 On 22/02/2024 Spot Bond					0.00000	98.02696				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>	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.15677				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>	
FRS255 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	113.81154				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.13938				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.60129				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.81718				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	115.28032				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.82295				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.81832				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>	
FRS27 On 18/08/2022 Spot Bond					0.00000	101.35725				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>	
FRS27 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>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.01633				0.00	0	
<b>Total FRS278 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 FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.20678				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	103.44099				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.86508				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			10.33500	10.33500	10.33500	99.61505				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			10.33500	10.33500	10.33500	99.61505				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.35174				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	99.88759				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.68400	11.68400	11.68400	89.13942				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.45489				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	92.82808				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	97.76780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
FRS296 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>	
FRS297 On 09/05/2025 Spot Bond					0.00000	100.58760				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>	
FRS298 On 12/05/2023 Spot Bond					0.00000	105.42139				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>	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.53803				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>	
FRS301 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>	
FRS302 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>	
FRS303 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>	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.60463				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	100.31087				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>	
FRS30 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>	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.51292				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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			1.41000	1.41000	1.41000	329.12706				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			1.10500	330.49300	1.10500	330.41033				0.00	0	1,769,000,00
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,769,000,00</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>1,769,000,00</b>
FRS43 On 07/12/2023 Spot Bond			1.15000	1.15000	1.15000	330.22056				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.14466				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			4.80000	109.66162	4.80000	109.62336				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			4.47000	71.29157	4.47000	115.88469				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			2.73000	2.73000	2.73000	161.44795				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			3.01000	3.01000	3.01000	160.37284				0.00	0	
<b>Total FRS87 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 FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.21000	2.21000	2.21000	325.79423				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			7.72000	7.72000	7.72000	103.46264				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.53500	106.41353	8.53500	106.38923				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.54500	103.52997	8.54500	103.50644				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.92500	105.38462	8.92500	105.35949			176,888,145,000.00		19,819,400	419,570,00
<b>Total FRX26 SPOT</b>									<b>176,888,145,000.00</b>		<b>19,819,400</b>	<b>419,570,00</b>
<b>Total For FRX26</b>									<b>176,888,145,000.00</b>		<b>19,819,400</b>	<b>419,570,00</b>
FRX27 On 07/03/2027 Spot Bond			9.41500	107.18652	9.41500	107.15973				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			9.30500	104.12016	9.30500	104.09443				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.58000	101.20327	9.58000	101.17754				0.00	0	10,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.15000	100.85779	10.15000	100.83021				0.00	0	200,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.59000	103.40848	10.59000	103.37933				0.00	0	120,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.47500	74.72745	11.47500	74.70467				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	101.58946				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.40544				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	101.34865				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.38724				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	101.39859				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	100.23877				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	100.25672				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	100.26567				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.17317				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	101.33352				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	101.36881				0.00	2,464,000,000	1,232,000,000
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>2,464,000,000</b>	<b>1,232,000,000</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>2,464,000,000</b>	<b>1,232,000,000</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.53129				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.33708				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	101.39401				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	101.86123				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.84000	118.37470	3.84000	118.33636				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	100.73780				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			8.05900	105.53176	8.05900	105.50897				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	101.53158				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.80500	106.47095	7.80500	106.44868				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	100.32522				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	101.22765				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	101.24668				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	102.02380				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.64866				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	100.69519				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.03800				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.50441				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.22548				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	100.40660				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	100.73325				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	101.18322				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	100.76106				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	100.66910				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20231				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.84072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.03228				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.21248				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.68398				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	101.02797				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	100.73242				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	100.98405				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	101.02969				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	101.37418				0.00	4,201,200,000	2,100,600,000
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>4,201,200,000</b>	<b>2,100,600,000</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>4,201,200,000</b>	<b>2,100,600,000</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.71102				0.00	5,717,600,000	2,858,800,000
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>5,717,600,000</b>	<b>2,858,800,000</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>5,717,600,000</b>	<b>2,858,800,000</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	102.09923				0.00	6,497,800,000	3,248,900,000
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>6,497,800,000</b>	<b>3,248,900,000</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>6,497,800,000</b>	<b>3,248,900,000</b>
H12T2 On 12/08/2022 Spot Bond					0.00000	99.98213				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.85767				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	100.61387				0.00	2,520,000,000	1,260,000,000
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>2,520,000,000</b>	<b>1,260,000,000</b>
<b>Total For H12T4</b>										<b>0.00</b>	<b>2,520,000,000</b>	<b>1,260,000,000</b>
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.20117				0.00	2,460,000,000	1,230,000,000
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>2,460,000,000</b>	<b>1,230,000,000</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>2,460,000,000</b>	<b>1,230,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.72824				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	100.76135				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.12232				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.04061				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	100.67130				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	100.65994				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	100.71121				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			2.02000	326.67124	2.02000	326.58146				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			2.20000	2.20000	2.20000	335.59893				0.00	0	
<b>Total HWAY24 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 HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.77500	102.54403	10.77500	102.51430			0.00	0	100,000,00
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			4.81000	80.01694	4.81000	110.26662			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			11.69500	84.75212	11.69500	84.72595		4,199,297,921,000.00		359,067,800	5,346,480,30
<b>Total HWAY34 SPOT</b>								<b>4,199,297,921,000.00</b>		<b>359,067,800</b>	<b>5,346,480,30</b>
<b>Total For HWAY34</b>								<b>4,199,297,921,000.00</b>		<b>359,067,800</b>	<b>5,346,480,30</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.50340	100.00000	9.48248			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.72500	84.00196	11.72500	83.97596			0.00	0	4,610,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,610,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,610,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.50032	100.00000	9.47941			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>	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.23550			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			2.18000	163.63109	2.16000	163.66385		810,752,713,108,000.00	830,620,510,600	683,750,054,50	
<b>Total I2025 SPOT</b>								<b>10,752,713,108,000.00</b>	<b>830,620,510,600</b>	<b>683,750,054,50</b>	
<b>Total For I2025</b>								<b>10,752,713,108,000.00</b>	<b>830,620,510,600</b>	<b>683,750,054,50</b>	
I2029 On 31/03/2029 Spot Bond			3.37000	120.65921	3.37000	120.62165		038,624,958,964,000.00	308,197,317,200	227,308,692,90	
<b>Total I2029 SPOT</b>								<b>18,624,958,964,000.00</b>	<b>308,197,317,200</b>	<b>227,308,692,90</b>	
<b>Total For I2029</b>								<b>18,624,958,964,000.00</b>	<b>308,197,317,200</b>	<b>227,308,692,90</b>	
I2033 On 28/02/2033 Spot Bond			4.14000	114.29337	4.16000	114.04543		749,704,583,636,000.00	422,633,957,400	544,595,516,20	
<b>Total I2033 SPOT</b>								<b>19,704,583,636,000.00</b>	<b>422,633,957,400</b>	<b>544,595,516,20</b>	
<b>Total For I2033</b>								<b>19,704,583,636,000.00</b>	<b>422,633,957,400</b>	<b>544,595,516,20</b>	
I2038 On 31/01/2038 Spot Bond			4.16500	128.75142	4.20000	128.14703		022,579,554,500,000.00	245,517,300,000	681,092,226,10	
<b>Total I2038 SPOT</b>								<b>22,579,554,500,000.00</b>	<b>245,517,300,000</b>	<b>681,092,226,10</b>	
<b>Total For I2038</b>								<b>22,579,554,500,000.00</b>	<b>245,517,300,000</b>	<b>681,092,226,10</b>	
I2046 On 31/03/2046 Spot Bond			4.18000	117.39288	4.18000	117.35379		144,724,976,000,000.00	34,623,200,000	501,503,108,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2046 SPOT</b>										<b>14,724,976,000,000.00</b>	<b>34,623,200,000</b>	<b>501,503,108,70</b>
<b>Total For I2046</b>										<b>14,724,976,000,000.00</b>	<b>34,623,200,000</b>	<b>501,503,108,70</b>
I2050 On 31/12/2050 Spot Bond			4.17000	119.21049	4.19000	118.73321				913,768,347,000,000.00	219,129,100,000	564,363,235,00
<b>Total I2050 SPOT</b>										<b>13,768,347,000,000.00</b>	<b>219,129,100,000</b>	<b>564,363,235,00</b>
<b>Total For I2050</b>										<b>13,768,347,000,000.00</b>	<b>219,129,100,000</b>	<b>564,363,235,00</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.05304				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.05457				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			1.87000	327.29348	1.87000	327.20486				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	101.73283				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.06723				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>	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.98056				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	100.94592				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	100.40890				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	101.43480				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	102.72621				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.05665				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.98868				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.80182				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	100.89081				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.64484				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.20290				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.24548				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	99.85897				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	100.22635				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.02362				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	99.23375				0.00	0	
<b>Total IBL160 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 IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.89995				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.39267				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	100.40655				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.12901				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.90305				0.00	0	400,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.41398				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	100.29121				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	101.27207				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	101.51252				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	100.96409				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	100.99366				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	100.49794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.30321				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.06562				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.06137				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.11670				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.15014				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	100.41965				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.20385				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.15267				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	100.98193				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.10148				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	100.18738				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.20410				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.86958				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	101.23974				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.23974				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.23974				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.23974				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	100.60170				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	100.90024				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	100.81172				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	100.61057				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	99.56825				0.00	0	
<b>Total IBL219 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 IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.57404				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.39654				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	101.94891				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	100.02129				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	101.94155				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	101.29876				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	100.10401				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	98.97064				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	101.14167				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	101.05366				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	101.08557				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	100.86989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	101.15489				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	100.70893				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	100.73821				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	100.95743				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	99.20351				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	100.82604				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	100.35867				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	100.35629				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			11.09500	99.62848	11.09500	95.77905				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>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.27577				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.28770				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	100.12974				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.60000	102.16449	8.60000	102.14072				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			6.97000	102.95322	6.97000	102.93395				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	101.45003				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.83500	101.47767	9.83500	101.45120				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>	
IDCG08 On 13/05/2030 Spot Bond			11.09000	103.69578	11.09000	103.70332				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			10.41500	103.28574	10.41500	103.25710				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.96753				0.00	4,517,200,000	2,258,600,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>4,517,200,000</b>	<b>2,258,600,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>4,517,200,000</b>	<b>2,258,600,000</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.35591				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.91015				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.05728				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.69073				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.89551				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.33823				0.00	200,000,000	200,000,000
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.71572				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	100.96120				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.14500	100.60569	9.14500	100.58112				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.23245				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.22170				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	103.90632				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	101.20628				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	106.35092				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	102.49758				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	101.56243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.88532				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	100.80324				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	100.84462				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>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02771				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.38872				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01919				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01917				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.06133				0.00	200,000,000	200,000,000
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.54303				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	100.68230				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	101.01525				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC38 On 10/08/2022 Spot Bond					0.00000	0.00000				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	101.59658				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			4.74900	204.04280	4.74900	203.97177				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	104.30647				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.64900	205.08169	4.64900	205.01083				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.88804				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>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.64892				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	101.40006				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	101.50250				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.10486				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	101.42804				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>	

Contract Details	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 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	101.32188				0.00	5,862,800,000	2,931,400,00
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>5,862,800,000</b>	<b>2,931,400,00</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>5,862,800,000</b>	<b>2,931,400,00</b>
IVC176 On 05/06/2023 Spot Bond					0.00000	101.16941				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.52548				0.00	9,476,600,000	4,738,300,00
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>9,476,600,000</b>	<b>4,738,300,00</b>
<b>Total For IVC178</b>										<b>0.00</b>	<b>9,476,600,000</b>	<b>4,738,300,00</b>
IVC181 On 11/02/2023 Spot Bond					0.00000	99.99979				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	101.01710	7.40000	100.99715				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	101.62165				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	101.61159				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 31/07/2023 Spot Bond			7.23000	100.23187	7.23000	100.21252				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.90852				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	103.32430	7.45000	103.30330				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	101.28496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.29762	7.39000	103.27680				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	100.40424				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.87113				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>	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	101.18977				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.12003				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	100.82006				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.28119				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			7.83000	7.83000	7.83000	102.68630				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			8.53000	8.53000	8.53000	101.50923				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.32018				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.28422				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.34997				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	102.56501	8.45000	102.54182				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.45408	7.20000	101.08652				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	100.05599				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>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.33876				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.25339				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVZ099 On 01/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.54713				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			6.20000	6.20000	6.20000	98.99110				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>	
IVZ105 On 13/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.83229				0.00	0	
<b>Total IVZ105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ105</b>										<b>0.00</b>	<b>0</b>	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.66415				0.00	0	
<b>Total IVZ106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ106</b>										<b>0.00</b>	<b>0</b>	
IVZ107 On 27/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.60421				0.00	0	
<b>Total IVZ107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ107</b>										<b>0.00</b>	<b>0</b>	
IVZ108 On 08/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.43039				0.00	0	
<b>Total IVZ108 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 IVZ108</b>										<b>0.00</b>	<b>0</b>	
IVZ110 On 29/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.07440				0.00	0	
<b>Total IVZ110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ110</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.08884				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	101.64734				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.57317				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.44361				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.33809				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.59309				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.28876				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.99444				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.99753				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.05061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.14245				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	100.44012				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	100.45897				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	100.57353				0.00	3,373,800,000	1,686,900,000
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>3,373,800,000</b>	<b>1,686,900,000</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>3,373,800,000</b>	<b>1,686,900,000</b>
KW01 On 31/10/2027 Spot Bond			9.89500	118.19614	9.89500	118.16512				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			8.39000	103.83501	8.39000	103.81143				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	100.85904				0.00	3,632,600,000	2,116,300,000
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>3,632,600,000</b>	<b>2,116,300,000</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>3,632,600,000</b>	<b>2,116,300,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.87307				0.00	96,000,000	48,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>96,000,000</b>	<b>48,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>96,000,000</b>	<b>48,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.83161				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.61686				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	104.27204				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHC01 On 19/07/2025 Spot Bond					0.00000	100.32989				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	100.34186				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	99.71156				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.78777				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.78334				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.67447				0.00	2,979,400,000	1,489,700,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>2,979,400,000</b>	<b>1,489,700,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>2,979,400,000</b>	<b>1,489,700,000</b>
MBF06 On 17/11/2023 Spot Bond					0.00000	100.01016				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	101.35540				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	100.85816				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	101.11771				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	100.33423				0.00	3,601,000,000	1,800,500,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>3,601,000,000</b>	<b>1,800,500,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>3,601,000,000</b>	<b>1,800,500,000</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	101.33442				0.00	0	
<b>Total MBP040 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 MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.28509				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	100.97345				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.66757				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	100.99909				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	101.30453				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.07872				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	100.65396				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			9.14500	9.14500	9.14500	105.51856				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			7.90900	100.00000	7.90900	99.97834				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.66368				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.81894				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	102.02956				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.79500	99.82679	9.79500	99.80072				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	102.48123				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			10.04500	91.72827	10.04500	94.10090				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	101.36049				0.00	0	500,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.45500	99.99306	10.45500	99.96536				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	100.66984				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.47090				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	101.81842				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	102.96514				0.00	0	550,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.84385				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	102.17622				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	102.51834				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	101.73861				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	102.28197				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.09067				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.38392				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.74000	96.07388	9.74000	96.04905				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.30921				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	101.58331				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.17682				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.74712				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	101.44530				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.51108				0.00	0	
<b>Total MTN29 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 MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.91221				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	101.46769				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	101.55517				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	101.55508				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	101.53319				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.44427				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	100.81719				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	101.02509				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.20161				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.36380				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			8.12000	101.88605	8.12000	101.86388				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			8.48000	101.73716	8.48000	101.71420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.67500	99.78370	10.67500	99.75551				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	100.60262				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25545				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	100.36823				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.38355				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.25327				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	100.92767				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			8.04500	106.33244	8.04500	106.30965				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			8.59500	101.86528	8.59500	101.84160				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			9.33000	104.91827	9.33000	104.89213				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			9.33000	105.24525	9.33000	105.21902				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			9.58500	104.65972	9.58500	104.63310				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			7.38000	102.97378	7.38000	102.95337				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			8.27300	109.22829	8.27300	109.20422				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			9.31500	109.12171	9.31500	109.09471				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			7.80000	7.80000	7.80000	106.57108				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.95969				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	61.97246	100.00000	61.83604				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	102.54450				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			9.21000	108.84553	9.21000	108.81890				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/ On 02/08/2023 Spot Bond			7.43300	102.64351	7.43300	102.62315				0.00	0	100,000,00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK29/ On 31/07/2026 Spot Bond			8.71500	106.21631	8.71500	106.19168				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/ On 20/02/2024 Spot Bond			8.07000	106.73476	8.07000	106.71144				0.00	0	
<b>Total NBK30A 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 NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			7.88000	104.18342	7.88000	104.16154				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.02887				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.75405				0.00	2,860,000,000	1,430,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>2,860,000,000</b>	<b>1,430,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>2,860,000,000</b>	<b>1,430,000,000</b>
NBK36 On 10/05/2026 Spot Bond					0.00000	103.26871				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			11.47000	11.47000	11.47000	78.63328				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.77827				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>	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.40031				0.00	4,700,000,000	2,350,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>4,700,000,000</b>	<b>2,350,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>4,700,000,000</b>	<b>2,350,000,000</b>
NBK45 On 15/02/2023 Spot Bond					0.00000	100.25180				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>	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.58171				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>	
NBK47 On 15/02/2028 Spot Bond					0.00000	101.96071				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>	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.27749				0.00	2,000,000,000	1,000,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NBK50 On 09/11/2025 Spot Bond					0.00000	100.75172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.84874				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>	
NBK531 On 21/02/2026 Spot Bond					0.00000	102.00174				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>	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.90388				0.00	0	2,000,000,00
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NBK551 On 01/08/2024 Spot Bond					0.00000	100.46476				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.30440				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.59087				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.41344				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.35940				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.69409				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.37819				0.00	0	
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK62</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.86254				0.00	0	
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK64</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91206				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.64000	104.20591	10.64000	104.17656				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	100.90499				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.29500	104.39322	10.29500	104.36475				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	100.91206				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	100.92323				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	100.93736				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.07433				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	101.07433				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	101.59532				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	102.05335				0.00	6,830,600,000	3,415,300,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>6,830,600,000</b>	<b>3,415,300,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>6,830,600,000</b>	<b>3,415,300,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.48664				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.38762				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	101.53288				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.88623				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.92687				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	100.77641				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	102.86169				0.00	0	10,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.95145				0.00	0	30,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.11739				0.00	0	13,200,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,200,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>13,200,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.76197				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.21784				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	106.05870				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	105.43822				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.18409				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.00947				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.40527				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	103.67014				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	101.26191				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	103.89878				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	103.67604				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.73392				0.00	17,140,000,000	18,950,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>17,140,000,000</b>	<b>18,950,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>17,140,000,000</b>	<b>18,950,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	104.52707				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	102.74120				0.00	0	
<b>Total NHM021 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 NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	225.85745				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			3.45900	3.45900	3.45900	217.85516				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	160.73663				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			4.24000	4.24000	4.24000	114.40686				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	116.77680				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			3.02000	3.02000	3.02000	160.33460				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	263.81943	3.45000	263.73673				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	161.10142				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			3.10400	3.10400	3.10400	221.86437				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			3.24900	220.28449	3.24900	220.21663				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			4.97000	90.97178	4.97000	116.49028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.11727				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	100.86631				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	100.37787				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	139.39618				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	99.75416				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	99.96863				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.25126				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	101.46786				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	98.75509				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				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	127.02952				0.00	0	2,600,000.00
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000.00</b>
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	99.47243				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	101.48949				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.98454				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	157.50199				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	99.90939				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	157.27821				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	151.02555				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	101.03465				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	131.42284				0.00	0	5,200,000,00
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
NN054 On 04/08/2027 Spot Bond					0.00000	96.03103				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	87.64104				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	95.65397				0.00	0	
<b>Total NN058 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 NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.08286				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	102.26320				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	102.63382				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	100.80042				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.66656				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	99.86259				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	100.93981				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	101.01525				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	100.93981				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	100.43319				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	100.57261				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	100.37389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.19930				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	100.93873				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>	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.75106				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	127.11000				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	119.29000				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	129.54000				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	127.58000				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	126.66744				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 17/02/2026 Spot Bond					0.00000	90.27814				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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	90.75623				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	100.11822				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.22592				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	104.38011				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>	
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	100.98928				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	100.80583				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>	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF085</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.69375				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	88.79534				0.00	0	
<b>Total NQ1A24 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 NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.44495				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	101.45690				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.37074				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.16330				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	110.09292				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	101.54441				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	101.47987				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	101.26158				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	111.92251				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	101.29432				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			8.48000	104.18852	8.48000	104.16476				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			2.30000	207.97798	2.30000	207.91924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA023 On 30/11/2028 Spot Bond			11.40500	106.12819	11.40500	106.09603				0.00	0	3,783,421,30
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,783,421,30</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>3,783,421,30</b>
NRA028 On 30/11/2028 Spot Bond			100.00000	14.93062	100.00000	14.89758				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.36391				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	101.76753				0.00	1,000,000,000	500,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	101.28248				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	101.44934				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	100.79914				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.28026				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	101.52411				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG01 On 19/03/2023 Spot Bond					0.00000	100.95518				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Omi01 On 22/11/2022 Spot Bond					0.00000	101.81167				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
Oml07 On 19/03/2025 Spot Bond			8.59500	109.72935	8.59500	109.70426				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
Oml09 On 14/09/2022 Spot Bond			8.06500	104.68667	8.06500	104.66370				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
Oml10 On 14/09/2025 Spot Bond			8.97000	110.93946	8.97000	110.91301				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
Oml11 On 11/06/2024 Spot Bond					0.00000	101.60940				0.00	1,000,000,000	6,000,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>6,000,000,00</b>
Oml12 On 12/11/2025 Spot Bond					0.00000	102.96302				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
Oml13 On 23/09/2026 Spot Bond					0.00000	101.13847				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	100.78866				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	101.38156				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	102.05350				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.65218				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	100.65924				0.00	0	
<b>Total PEP04 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 PEP04</b>									<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.36182			0.00	3,220,000,000	1,610,000,00
<b>Total PMM56 SPOT</b>									<b>0.00</b>	<b>3,220,000,000</b>	<b>1,610,000,00</b>
<b>Total For PMM56</b>									<b>0.00</b>	<b>3,220,000,000</b>	<b>1,610,000,00</b>
PMM57 On 08/10/2023 Spot Bond					0.00000	100.56251			0.00	0	
<b>Total PMM57 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>									<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.35115			0.00	0	
<b>Total PMM58 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>									<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.86000	107.29268	8.89500	107.13844		142,266,793,440,900.00	2,160,526,726,122	2,231,870,234,50	
<b>Total R186 SPOT</b>								<b>12,266,793,440,900.00</b>	<b>160,526,726,122</b>	<b>231,870,234,50</b>	
<b>Total For R186</b>								<b>12,266,793,440,900.00</b>	<b>160,526,726,122</b>	<b>231,870,234,50</b>	
R197 On 07/12/2023 Spot Bond			0.80000	331.78091	0.80000	331.70068		58,713,440,000,000.00	73,391,800,000	269,906,717,40	
<b>Total R197 SPOT</b>								<b>58,713,440,000,000.00</b>	<b>73,391,800,000</b>	<b>269,906,717,40</b>	
<b>Total For R197</b>								<b>58,713,440,000,000.00</b>	<b>73,391,800,000</b>	<b>269,906,717,40</b>	
R202 On 07/12/2033 Spot Bond			4.15000	247.37267	4.15000	247.29047		222,144,636,615,000.00	53,528,828,100	262,530,135,20	
<b>Total R202 SPOT</b>								<b>22,144,636,615,000.00</b>	<b>53,528,828,100</b>	<b>262,530,135,20</b>	
<b>Total For R202</b>								<b>22,144,636,615,000.00</b>	<b>53,528,828,100</b>	<b>262,530,135,20</b>	
R2023 On 28/02/2023 Spot Bond			6.90000	103.92121	6.88000	103.91282		318,217,288,000,000.00	335,973,520,000	359,825,436,00	
<b>Total R2023 SPOT</b>								<b>18,217,288,000,000.00</b>	<b>335,973,520,000</b>	<b>359,825,436,00</b>	
<b>Total For R2023</b>								<b>18,217,288,000,000.00</b>	<b>335,973,520,000</b>	<b>359,825,436,00</b>	
R2030 On 31/01/2030 Spot Bond			10.24500	88.73333	10.27500	88.56698		907,536,739,490,500.00	3,212,058,246,900	2,186,861,171,40	
<b>Total R2030 SPOT</b>								<b>17,536,739,490,500.00</b>	<b>212,058,246,900</b>	<b>186,861,171,40</b>	
<b>Total For R2030</b>								<b>17,536,739,490,500.00</b>	<b>212,058,246,900</b>	<b>186,861,171,40</b>	
R2032 On 31/03/2032 Spot Bond			10.68500	88.57035	10.71000	88.41173		405,407,905,316,500.00	1,628,957,220,900	1,746,700,886,90	
<b>Total R2032 SPOT</b>								<b>15,407,905,316,500.00</b>	<b>628,957,220,900</b>	<b>746,700,886,90</b>	
<b>Total For R2032</b>								<b>15,407,905,316,500.00</b>	<b>628,957,220,900</b>	<b>746,700,886,90</b>	
R2035 On 28/02/2035 Spot Bond			10.90500	90.26283	10.93500	90.05464		911,490,176,593,000.00	1,092,296,210,600	1,984,949,358,20	
<b>Total R2035 SPOT</b>								<b>11,490,176,593,000.00</b>	<b>992,296,210,600</b>	<b>984,949,358,20</b>	
<b>Total For R2035</b>								<b>11,490,176,593,000.00</b>	<b>992,296,210,600</b>	<b>984,949,358,20</b>	
R2037 On 31/01/2037 Spot Bond			11.05500	82.03105	11.09000	81.79196		907,999,073,441,000.00	1,258,073,186,200	1,664,467,347,20	
<b>Total R2037 SPOT</b>								<b>17,999,073,441,000.00</b>	<b>258,073,186,200</b>	<b>564,467,347,20</b>	
<b>Total For R2037</b>								<b>17,999,073,441,000.00</b>	<b>258,073,186,200</b>	<b>564,467,347,20</b>	
R2040 On 31/01/2040 Spot Bond			11.10500	84.20059	11.14000	83.94296		333,711,483,904,000.00	570,347,724,800	1,662,660,108,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2040 SPOT</b>									<b>33,711,483,904,000.00</b>	<b>570,347,724,800</b>	<b>562,660,108,50</b>
<b>Total For R2040</b>									<b>33,711,483,904,000.00</b>	<b>570,347,724,800</b>	<b>562,660,108,50</b>
R2044 On 31/01/2044 Spot Bond			11.10000	81.18944	11.13500	80.92724			344,400,574,670,000.00	931,927,979,700	596,793,689,00
<b>Total R2044 SPOT</b>									<b>14,400,574,670,000.00</b>	<b>931,927,979,700</b>	<b>596,793,689,00</b>
<b>Total For R2044</b>									<b>14,400,574,670,000.00</b>	<b>931,927,979,700</b>	<b>596,793,689,00</b>
R2048 On 28/02/2048 Spot Bond			11.05000	84.43079	11.08000	84.19566			266,908,569,285,000.00	4,096,552,811,700	5,545,147,017,40
<b>Total R2048 SPOT</b>									<b>16,908,569,285,000.00</b>	<b>096,552,811,700</b>	<b>545,147,017,40</b>
<b>Total For R2048</b>									<b>16,908,569,285,000.00</b>	<b>096,552,811,700</b>	<b>545,147,017,40</b>
R209 On 31/03/2036 Spot Bond			10.89000	69.70148	10.92500	69.49517			319,240,776,585,000.00	580,279,226,500	745,392,063,50
<b>Total R209 SPOT</b>									<b>19,240,776,585,000.00</b>	<b>580,279,226,500</b>	<b>745,392,063,50</b>
<b>Total For R209</b>									<b>19,240,776,585,000.00</b>	<b>580,279,226,500</b>	<b>745,392,063,50</b>
R210 On 31/03/2028 Spot Bond			2.74000	226.13000	2.74900	225.95854			225,447,474,000,000.00	82,280,100,000	291,969,095,00
<b>Total R210 SPOT</b>									<b>15,447,474,000,000.00</b>	<b>82,280,100,000</b>	<b>291,969,095,00</b>
<b>Total For R210</b>									<b>15,447,474,000,000.00</b>	<b>82,280,100,000</b>	<b>291,969,095,00</b>
R213 On 28/02/2031 Spot Bond			10.56500	83.37697	10.59000	83.23354			634,508,654,247,000.00	1,006,579,143,800	1,414,610,331,20
<b>Total R213 SPOT</b>									<b>14,508,654,247,000.00</b>	<b>006,579,143,800</b>	<b>414,610,331,20</b>
<b>Total For R213</b>									<b>14,508,654,247,000.00</b>	<b>006,579,143,800</b>	<b>414,610,331,20</b>
R214 On 28/02/2041 Spot Bond			11.03000	67.44035	11.06500	67.22515			834,609,929,333,000.00	1,163,609,241,100	1,149,899,446,80
<b>Total R214 SPOT</b>									<b>14,609,929,333,000.00</b>	<b>163,609,241,100</b>	<b>149,899,446,80</b>
<b>Total For R214</b>									<b>14,609,929,333,000.00</b>	<b>163,609,241,100</b>	<b>149,899,446,80</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.47859			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.21332			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.49657			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.30926			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.20874			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond					0.00000	100.88551				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.84453				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.69974				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.80106				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	100.21389				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	101.48239				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	101.41282				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.21017				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	100.97085				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	96.13475				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	101.79266				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	102.52157				0.00	0	
<b>Total RED302 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 RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.39799				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	101.73590				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	99.89325				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	100.64742				0.00	900,000,000	715,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>715,000,00</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>900,000,000</b>	<b>715,000,00</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.95918				0.00	660,000,000	440,000,00
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>440,000,00</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>660,000,000</b>	<b>440,000,00</b>
RES40: On 13/10/2022 Spot Bond					0.00000	100.44292				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	101.28195				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	100.49389				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	100.99392				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52: On 07/05/2024 Spot Bond					0.00000	100.09030				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	100.90042				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	100.84396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.89769				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.96129				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.11663				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	101.24030				0.00	0	507,500,000.00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>507,500,000.00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>507,500,000.00</b>
RW23 On 10/12/2023 Spot Bond			8.66000	102.65928	8.66000	102.63551				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			11.40500	96.60188	11.40500	96.57261				0.00	0	32,416.50
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,416.50</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>32,416.50</b>
RW31 On 30/06/2031 Spot Bond			11.89000	94.72606	11.89000	94.69617				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.22975				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.95500	95.79961	10.95500	95.77170				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 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	100.43241				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	100.55071				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.14500	105.22705	9.14500	105.20148				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.72186				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			8.67000	101.82184	8.67000	101.79797				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.22500	98.52422	9.22500	98.50008				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			9.51000	102.65177	9.51000	102.62572				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			8.48000	107.05164	8.48000	107.02749				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.77500	101.02312	8.77500	100.99954				0.00	0	190,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
SBS39 On 29/01/2030 Spot Bond			10.29500	97.36513	10.29500	97.33858				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			6.24000	103.36427	6.24000	103.34687				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.95000	107.30720	8.95000	107.28167				0.00	0	
<b>Total SBS42 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 SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.61500	107.55123	9.61500	107.52379				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			7.10500	101.65286	7.10500	101.63326				0.00	0	600,000,00
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	100.45346				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			8.22000	8.22000	8.22000	102.39941				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	102.40401				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.25806				0.00	600,000,000	600,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.93416				0.00	7,200,000,000	3,600,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>7,200,000,000</b>	<b>3,600,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>7,200,000,000</b>	<b>3,600,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.99931				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	100.64601				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	100.44442				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	100.88658				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	100.83392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.33415				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>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.77890				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	99.90302				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	101.23113				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.10389				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	99.93685				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	99.54826				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.30268				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.31362				0.00	800,000,000	800,000,000
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.32599				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.20000	325.92676	2.20000	325.83559				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	225.85745				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.69312				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.36750				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	101.66793				0.00	480,000,000	240,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
SBT10 On 31/03/2024 Spot Bond					0.00000	104.37798				0.00	9,720,000,000	9,971,400,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>9,720,000,000</b>	<b>9,971,400,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>9,720,000,000</b>	<b>9,971,400,000</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	105.59589				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	101.48489				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	100.83074				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	100.61275				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	100.88973				0.00	12,300,000,000	6,150,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>12,300,000,000</b>	<b>6,150,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>12,300,000,000</b>	<b>6,150,000,000</b>
SBT20 On 03/12/2023 Spot Bond					0.00000	102.50320				0.00	0	
<b>Total SBT202 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 SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond			8.25000	104.57371	8.25000	104.55062				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.99651				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.41074				0.00	0	200,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBT206 On 25/06/2025 Spot Bond					0.00000	106.54078				0.00	0	984,600,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>984,600,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>984,600,00</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	103.44294				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.07310				0.00	0	1,447,100,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,447,100,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>1,447,100,00</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.17394				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.26886				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.84500	93.55784	9.84500	93.53300				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.92227				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.92664				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.92011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.92063				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.91634				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.92179				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	99.91634				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.91739				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.90987				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.91964				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.91418				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.91469				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			8.57500	105.92412	8.57500	105.89983				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	101.33854				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT06 On 16/05/2027 Spot Bond					0.00000	100.05869				0.00	200,000,000	200,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.98275				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.41745				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	101.60592				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	101.31244				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	101.33868				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.65588				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	101.71658				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	101.37651				0.00	800,000,000	800,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	100.48417				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	100.99568				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	101.90103				0.00	0	490,000,000
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,000</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 SPG010</b>										0.00	0	490,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.42232				0.00	0	
<b>Total SPG011 SPOT</b>										0.00	0	
<b>Total For SPG011</b>										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.40377				0.00	0	
<b>Total SPGC03 SPOT</b>										0.00	0	
<b>Total For SPGC03</b>										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.79174				0.00	0	
<b>Total SSA07 SPOT</b>										0.00	0	
<b>Total For SSA07</b>										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.69440				0.00	0	
<b>Total SSA08 SPOT</b>										0.00	0	
<b>Total For SSA08</b>										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.66000	3.66000	3.66000	157.91049				0.00	0	
<b>Total SSN011 SPOT</b>										0.00	0	
<b>Total For SSN011</b>										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.87000	107.25587	8.87000	107.23044				0.00	0	
<b>Total SSN017 SPOT</b>										0.00	0	
<b>Total For SSN017</b>										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.08000	85.75317	10.08000	85.73027				0.00	0	
<b>Total SSN021 SPOT</b>										0.00	0	
<b>Total For SSN021</b>										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.59673				0.00	0	
<b>Total SSN029 SPOT</b>										0.00	0	
<b>Total For SSN029</b>										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.44398				0.00	0	
<b>Total SSN040 SPOT</b>										0.00	0	
<b>Total For SSN040</b>										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.28000	104.87208	8.28000	104.84883				0.00	0	
<b>Total SSN041 SPOT</b>										0.00	0	
<b>Total For SSN041</b>										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.10000	114.68895	5.10000	114.64804				0.00	0	
<b>Total SSN043 SPOT</b>										0.00	0	
<b>Total For SSN043</b>										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.93501				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.21972				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>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.97723				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>	
SSN047 On 08/12/2023 Spot Bond			1.83000	1.83000	1.83000	327.37138				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>	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.32877				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>	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.16463				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.52104				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	160.56418				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	114.64804				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>	
SSN063 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	114.61505				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			3.92900	3.92900	3.92900	212.67460				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	101.33126				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	101.30932				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.00393				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.98220				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.34293				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.11487				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.90301				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.45429				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.41620				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.10681				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.03101				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	228.41187				0.00	0	
<b>Total SSN084 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 SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.93136				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.61642				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.18208				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.94000	85.51178	10.94000	85.48704				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.04602				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.07900	211.12087	4.07900	211.05115				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.20500	224.82537	5.20500	224.74433				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.01828				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.88337				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.88074				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.07577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.44238				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	100.30026				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.38894				0.00	0	300,000,00
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SSN14 On 03/11/2023 Spot Bond					0.00000	100.20618				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.16678				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.02751				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.17246				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.23803				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	100.97766				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	100.94775				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	101.00219				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16 On 12/12/2022 Spot Bond					0.00000	100.97332				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 13/09/2022 Spot Bond					0.00000	100.96453				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	100.95370				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	100.96453				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	100.95645				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	100.93308				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	100.80583				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	100.81863				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	100.71329				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					0.00000	101.12963				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2027 Spot Bond					0.00000	101.22808				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SST20 On 08/12/2026 Spot Bond					0.00000	101.49677				0.00	0	
<b>Total SST201 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 SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.34007				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.38500	102.25001	9.38500	102.22439				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	101.21616				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	101.27609				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	101.31460				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	101.33210				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	101.36909				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	101.34723				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	101.36909				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	103.42271	7.21000	103.40248				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	103.66459	7.72000	103.64291				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.84319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	99.90425				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	100.54653				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	100.82079				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	101.38126				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	100.11429				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.09179				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.59075				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>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.43894				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	100.73644				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	100.12251				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	100.25934				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.51904				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.42434				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.99767				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.91711				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	101.33473				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	101.42635				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.41117				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	102.10794				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>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.38159				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>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.36058				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	101.46122				0.00	0	
<b>Total TH15B1 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 TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.49858				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.49264				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	101.56403				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	101.61564				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	101.51153				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.40454				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.15906				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	101.97730				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	101.33556				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	101.36932				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	104.02973	8.49000	104.00584				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	101.39279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.38026				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>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.33307				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.37369				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>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.73485	5.76000	102.71874				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>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.42182				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.68464				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.50494				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.48963				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.59462				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.56619				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>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.95977				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	102.14555				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.03627				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	101.46746				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	101.43467				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	101.42374				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	101.54614				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	101.49587				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	101.48931				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.94815				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	101.86733				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	101.81709				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	101.21617				0.00	0	
<b>Total TH17O2 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 TH17O2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.24902				0.00	0	
<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	101.12965				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			7.68000	103.99484	7.68000	103.97307				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			8.60000	105.97395	8.60000	105.94971				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	103.25290				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	100.71208				0.00	1,000,000,000	500,000,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
TL28 On 24/04/2025 Spot Bond			9.36500	102.56488	9.36500	102.53924				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	101.81675				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	101.54061				0.00	0	8,000,000,000
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.82746				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.46009				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			8.78000	105.16129	8.78000	105.13674			253,468,064,000.00		28,868,800	1,208,473,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total TN23 SPOT</b>									<b>253,468,064,000.00</b>	<b>28,868,800</b>	<b>1,208,473,90</b>
<b>Total For TN23</b>									<b>253,468,064,000.00</b>	<b>28,868,800</b>	<b>1,208,473,90</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	46.20367	100.00000	46.10197			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.74500	99.19301	9.74500	99.16694			402,450,959,000.00	41,298,200	1,712,191,40
<b>Total TN25 SPOT</b>									<b>402,450,959,000.00</b>	<b>41,298,200</b>	<b>1,712,191,40</b>
<b>Total For TN25</b>									<b>402,450,959,000.00</b>	<b>41,298,200</b>	<b>1,712,191,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	17.17371	100.00000	17.13528			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			11.10500	92.19571	11.10500	93.51484			391,386,841,000.00	35,244,200	18,679,237,30
<b>Total TN27 SPOT</b>									<b>391,386,841,000.00</b>	<b>35,244,200</b>	<b>18,679,237,30</b>
<b>Total For TN27</b>									<b>391,386,841,000.00</b>	<b>35,244,200</b>	<b>18,679,237,30</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.13653	100.00000	12.10982			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			11.20500	95.86014	11.20500	95.83174			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.87500	96.49210	11.87500	96.46169			0.00	0	900,000,00
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.33521	8.00000	118.30985			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			12.14200	95.31127	12.14200	95.28074			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.43500	91.60140	12.43500	91.57120			20,114,020,368,000.00	1,617,532,800	6,862,440,80
<b>Total TN40 SPOT</b>									<b>20,114,020,368,000.00</b>	<b>1,617,532,800</b>	<b>6,862,440,80</b>
<b>Total For TN40</b>									<b>20,114,020,368,000.00</b>	<b>1,617,532,800</b>	<b>6,862,440,80</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.64089	10.75000	103.61124			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	100.02547				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.06634				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			5.49000	102.20748	5.49000	103.90135				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	100.83842				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	100.83134				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	100.84675				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	100.86796				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	101.99770	7.61000	101.06679				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	100.74217				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.72859				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			7.99000	102.40776	7.99000	102.38580		4,889,880,000,000.00		612,000,000	306,000,000	
<b>Total TRA3A4 SPOT</b>								<b>4,889,880,000,000.00</b>		<b>612,000,000</b>	<b>306,000,000</b>	
<b>Total For TRA3A4</b>								<b>4,889,880,000,000.00</b>		<b>612,000,000</b>	<b>306,000,000</b>	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	99.92132				0.00	0	
<b>Total TRA3A7 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 TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.90680				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.73629				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	100.44139				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			8.28000	104.47448	8.28000	104.45133				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	100.44139				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	102.82937	8.62000	102.80565				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	98.85183				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.01652				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	100.94711				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	100.90472				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	101.18003				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.18003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP260 On 16/09/2022 Spot Bond					0.00000	99.49683				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	97.07244				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	96.90730				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	96.33897				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	100.70306				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	100.26702				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	100.81947				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 18/08/2022 Spot Bond					0.00000	101.17984				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	101.15034				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	101.12272				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	101.02309				0.00	0	
<b>Total TWC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC412</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 07/09/2022 Spot Bond					0.00000	100.94720				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 06/10/2022 Spot Bond					0.00000	100.47281				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>	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.28607				0.00	0	
<b>Total TWC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC416</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.28914				0.00	0	
<b>Total TWC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC417</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.21500	105.04811	11.21500	105.01697				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.92447				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.85473				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.92285				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.91580				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	99.91418				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.91159				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.90018				0.00	0	
<b>Total UU1C01 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 UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.89802				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.66281				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.83789				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.93592				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.94613				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	101.28386				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.60289				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	100.93357				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>1.97e+017</b>	<b>500,052,580,622</b>	<b>271,141,226,10</b>
<b>Total for SPOT :</b>										<b>1.97e+017</b>	<b>500,052,580,622</b>	<b>271,141,226,10</b>
<b>Total Futures</b>										<b>1.97e+017</b>	<b>500,052,584,116</b>	<b>271,142,505,01</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>140,67</b>
<b>Grand Total:</b>										<b>1.97e+017</b>	<b>500,052,584,116</b>	<b>271,142,645,68</b>