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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/09/2022

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	03/11/2022	Bond Future			12.62597	71.24960	12.58735	71.42593			0.00	0	
ES33	On	02/02/2023	Bond Future			12.82178	72.59786	12.78076	72.78069			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.99153	70.31368	12.94829	70.50232			0.00	0	
ES33	On	03/08/2023	Bond Future			13.16437	71.79482	13.11909	71.98811			0.00	0	
ES33	On	02/11/2023	Bond Future			13.35447	69.49121	13.30717	69.68854			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	03/11/2022	Bond Future			12.90293	69.18792	12.85867	69.41897			0.00	0	
ES42	On	02/02/2023	Bond Future			13.07512	70.49855	13.02837	70.73729			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.23210	67.70322	13.18299	67.94893			0.00	0	
ES42	On	03/08/2023	Bond Future			13.38681	69.13061	13.33555	69.38219			0.00	0	
ES42	On	02/11/2023	Bond Future			13.55634	66.30438	13.50287	66.56122			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	03/11/2022	Bond Future			165.35323	165.35323	166.13582	166.13582			0.00	0	7,11

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			166.77164	166.77164	167.57634	167.57634			0.00	0	2
I2025	On	04/05/2023	Bond Future			170.24297	170.24297	171.06901	171.06901			0.00	0	
I2025	On	03/08/2023	Bond Future			172.05533	172.05533	172.89997	172.89997			0.00	0	
I2025	On	02/11/2023	Bond Future			175.63012	175.63012	176.49236	176.49236			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,41</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>7,41</b>
I2029	On	03/11/2022	Bond Future			119.38885	119.38885	120.05497	120.05497			0.00	0	1,08
I2029	On	02/02/2023	Bond Future			121.64811	121.64811	122.33209	122.33209			0.00	0	7
I2029	On	04/05/2023	Bond Future			122.87473	122.87473	123.57620	123.57620			0.00	0	
I2029	On	03/08/2023	Bond Future			125.46038	125.46038	126.17774	126.17774			0.00	0	
I2029	On	02/11/2023	Bond Future			126.71510	126.71510	127.44701	127.44701			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,82</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,82</b>
I2033	On	03/11/2022	Bond Future			111.55676	111.55676	113.17032	113.17032			0.00	0	1,4
I2033	On	02/02/2023	Bond Future			113.66778	113.66778	115.31686	115.31686			0.00	0	6,1
I2033	On	04/05/2023	Bond Future			114.64067	114.64067	116.32713	116.32713			0.00	0	
I2033	On	03/08/2023	Bond Future			117.05302	117.05302	118.77600	118.77600			0.00	0	
I2033	On	02/11/2023	Bond Future			118.04265	118.04265	119.80109	119.80109			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,55</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,55</b>
I2038	On	03/11/2022	Bond Future			126.33154	126.33154	125.87583	125.87583			5,179,593.14	41	5,6
I2038	On	02/02/2023	Bond Future			126.79780	126.79780	126.33887	126.33887			0.00	0	
I2038	On	04/05/2023	Bond Future			129.43765	129.43765	128.97282	128.97282			0.00	0	
I2038	On	03/08/2023	Bond Future			130.17049	130.17049	129.69666	129.69666			0.00	0	
I2038	On	02/11/2023	Bond Future			132.87502	132.87502	132.39144	132.39144			0.00	0	
<b>Total I2038 Future</b>												<b>5,179,593.14</b>	<b>41</b>	<b>5,62</b>
<b>Total For I2038</b>												<b>5,179,593.14</b>	<b>41</b>	<b>5,62</b>
I2046	On	03/11/2022	Bond Future			110.91091	110.91091	112.96469	112.96469			0.00	0	16,5
I2046	On	02/02/2023	Bond Future			113.00975	113.00975	115.10729	115.10729			0.00	0	
I2046	On	04/05/2023	Bond Future			113.31170	113.31170	115.45580	115.45580			0.00	0	
I2046	On	03/08/2023	Bond Future			115.69655	115.69655	117.88692	117.88692			0.00	0	
I2046	On	02/11/2023	Bond Future			115.97600	115.97600	118.21133	118.21133			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,54</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,54</b>
I2050	On	03/11/2022	Bond Future			113.49628	113.49628	115.40661	115.40661			0.00	0	12,5
I2050	On	02/02/2023	Bond Future			113.50204	113.50204	115.45376	115.45376			0.00	0	
I2050	On	04/05/2023	Bond Future			115.86507	115.86507	117.86058	117.86058			0.00	0	
I2050	On	03/08/2023	Bond Future			116.09128	116.09128	118.12934	118.12934			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			118.50337	118.50337	120.58372	120.58372			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,55</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>12,55</b>
R186	On	03/11/2022	Bond Future			9.46960	107.44157	9.44531	107.52467		5.29	42,976,628.00	400	63,2
R186	On	02/02/2023	Bond Future			9.62005	104.14806	9.59233	104.23751		5.57	0.00	0	
R186	On	04/05/2023	Bond Future			9.72837	106.29400	9.69731	106.38832		5.26	0.00	0	
R186	On	03/08/2023	Bond Future			9.84183	103.20184	9.80762	103.29920		5.04	0.00	0	
R186	On	02/11/2023	Bond Future			9.98215	105.32395	9.94466	105.42337		4.61	0.00	0	
<b>Total R186 Future</b>												<b>42,976,628.00</b>	<b>400</b>	<b>63,21</b>
R186	On	03/11/2022	Bond Future	8.23	Call			0.25000	0.00025	0,170	3.83	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			4,266.78000	4.26678	4,349,800	3.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			7.98000	0.00798	6,120	4.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,201.19000	3.20119	3,282,430	4.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			8.75000	0.00875	6,750	4.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			3,166.41000	3.16641	3,247,510	4.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			9.57000	0.00957	7,410	4.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			3,131.70000	3.13170	3,212,640	4.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			110.79000	0.11079	95,560	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,963.55000	1.96355	2,031,420	4.81	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			187.34000	0.18734	174,770	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,365.86000	4.36586	4,442,740	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			191.07000	0.19107	178,310	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,335.66000	4.33566	4,412,350	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			183.78000	0.18378	171,400	5.47	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,396.24000	4.39624	4,473,310	5.47	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,367.05000	3.36705	3,433,600	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			665.74000	0.66574	637,720	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,344.18000	3.34418	3,410,480	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			674.07000	0.67407	645,800	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,321.14000	3.32114	3,387,190	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			657.22000	0.65722	629,450	5.03	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,856.35000	1.85635	1,805,710	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,077.70000	2.07770	2,124,420	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,871.78000	1.87178	1,820,910	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,064.58000	2.06458	2,111,070	5.17	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,887.65000	1.88765	1,836,540	5.18	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,051.91000	2.05191	2,098,160	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			3,178.44000	3.17844	3,242,560	4.32	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,811.37000	2.81137	2,870,260	4.42	0.00	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
R186	On	02/11/2023	Bond Future	9.39	Call			1,311.07000	1.31107	1,270,320	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,796.50000	2.79650	2,855,170	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,323.29000	1.32329	1,282,310	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,781.70000	2.78170	2,840,140	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,041.79000	1.04179	1,006,490	4.32	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call			2,866.84000	2.86684	2,804,820	4.99	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,615.26000	1.61526	1,652,660	4.99	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,298.91000	1.29891	1,258,380	4.42	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,0€</b>
<b>Total For R186</b>												<b>42,976,628.00</b>	<b>400</b>	<b>75,2€</b>
R197	On	03/11/2022	Bond Future			336.35684	336.35684	336.17723	336.17723			0.00	0	8€
R197	On	02/02/2023	Bond Future			333.81210	333.81210	333.64394	333.64394			0.00	0	
R197	On	04/05/2023	Bond Future			340.76180	340.76180	340.59950	340.59950			0.00	0	
R197	On	03/08/2023	Bond Future			338.74497	338.74497	338.58095	338.58095			0.00	0	
R197	On	02/11/2023	Bond Future			345.78317	345.78317	345.61580	345.61580			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>8€</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>8€</b>
R202	On	03/11/2022	Bond Future			246.41240	246.41240	247.45312	247.45312			0.00	0	6,2€
R202	On	02/02/2023	Bond Future			246.34289	246.34289	247.41442	247.41442			0.00	0	4€
R202	On	04/05/2023	Bond Future			251.47038	251.47038	252.57099	252.57099			0.00	0	
R202	On	03/08/2023	Bond Future			251.88174	251.88174	253.00703	253.00703			0.00	0	
R202	On	02/11/2023	Bond Future			257.11513	257.11513	258.26387	258.26387			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,6€</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,6€</b>
R2023	On	03/11/2022	Bond Future			7.38343	101.57375	7.35593	101.58213		0.40	337,631,145.00	3,324	23,2€
<b>Total R2023 Future</b>												<b>337,631,145.00</b>	<b>3,324</b>	<b>23,2€</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			338.23000	0.33823	346,610	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			335.17000	0.33517	343,550	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.22	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			332.10000	0.33210	340,480	0.22	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>337,631,145.00</b>	<b>3,324</b>	<b>23,2€</b>
R2030	On	03/11/2022	Bond Future			10.85956	88.07623	10.84028	88.16243		9.20	22,547,514.88	256	62,3€
R2030	On	02/02/2023	Bond Future			11.01784	85.71568	10.99667	85.80742		9.80	0.00	0	5,2€
R2030	On	04/05/2023	Bond Future			11.15404	87.48317	11.13120	87.57924		9.28	0.00	0	
R2030	On	03/08/2023	Bond Future			11.29878	85.29828	11.27449	85.39723		8.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R2030	On	02/11/2023	Bond Future			11.44931	87.05229	11.42370	87.15334		8.18	0.00	0	
<b>Total R2030 Future</b>											<b>22,547,514.88</b>	<b>256</b>	<b>67,54</b>	
R2030	On	03/11/2022	Bond Future	9.70	Call			2.11000	0.00211	1,580	6.80	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,301.80000	5.30180	5,387,470	6.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			64.39000	0.06439	55,270	8.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,553.03000	3.55303	3,630,110	8.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			68.48000	0.06848	58,920	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			273.51000	0.27351	276,370	11.68	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			3,510.08000	3.51008	3,586,720	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			72.81000	0.07281	62,780	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,467.40000	3.46740	3,543,570	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			127.39000	0.12739	112,170	8.37	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,053.60000	3.05360	3,124,580	8.37	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			3,460.53000	3.46053	3,377,190	11.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			91.83000	0.09183	85,930	9.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,137.47000	9.13747	9,223,310	9.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			98.66000	0.09866	92,390	9.82	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			8,947.62000	8.94762	9,033,090	9.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			266.39000	0.26639	252,300	9.43	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,320.49000	6.32049	6,398,140	9.43	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			332.32000	0.33232	315,600	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,774.33000	5.77433	5,849,350	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			60.27000	0.06027	56,140	10.00	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,246.83000	10.24683	10,334,440	10.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			358.00000	0.35800	340,330	9.39	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			5,612.71000	5.61271	5,686,780	9.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			436.63000	0.43663	416,160	9.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			5,178.78000	5.17878	5,250,050	9.41	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			122.12000	0.12212	114,640	9.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,384.13000	8.38413	8,468,390	9.74	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			484.74000	0.48474	462,660	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,948.85000	4.94885	5,018,510	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			493.13000	0.49313	470,780	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,911.00000	4.91100	4,980,390	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			338.60000	0.33860	321,640	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,733.74000	5.73374	5,808,520	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,428.35000	2.42835	2,368,740	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,723.78000	1.72378	1,755,910	10.19	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			2,931.24000	2.93124	2,866,280	10.39	0.00	0	5,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	11.35	Put			1,416.31000	1.41631	1,443,090	10.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			476.45000	0.47645	454,650	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,986.82000	4.98682	5,056,760	9.42	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,503.55000	3.50355	3,433,650	10.60	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,146.22000	1.14622	1,168,060	10.60	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,328.24000	2.32824	2,269,820	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,795.54000	1.79554	1,828,860	10.15	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			5,682.21000	5.68221	5,753,050	8.88	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			213.79000	0.21379	204,330	9.13	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.03	Put			9,667.47000	9.66747	9,754,080	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			433.32000	0.43332	416,560	8.89	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put			7,290.39000	7.29039	7,369,700	8.89	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,999.87000	3.99987	4,057,040	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			483.47000	0.48347	465,200	8.85	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.67	Put			6,924.16000	6.92416	7,001,960	8.85	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			555.27000	0.55527	534,950	8.82	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.78	Put			6,490.26000	6.49026	6,566,010	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			748.18000	0.74818	722,950	8.88	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	11.34	Put			2,224.19000	2.22419	2,260,040	9.80	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call			1,252.99000	1.25299	1,217,090	9.05	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.42	Put			4,314.13000	4.31413	4,374,300	9.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,405.12000	1.40512	1,366,490	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,027.56000	4.02756	4,085,000	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,421.15000	1.42115	1,382,250	9.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			912.27000	0.91227	927,580	10.94	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.54	Call			1,437.54000	1.43754	1,398,360	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,972.57000	3.97257	4,029,460	9.12	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,623.79000	1.62379	1,581,570	9.20	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put			3,680.02000	3.68002	3,733,870	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,097.38000	3.09738	3,037,160	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			863.74000	0.86374	878,230	11.01	0.00	0	30
R2030	On	04/05/2023	Bond Future	11.62	Call			3,827.42000	3.82742	3,760,980	10.07	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,800.96000	1.80096	1,830,590	10.07	0.00	0	30
R2030	On	04/05/2023	Bond Future	12.04	Call			5,023.55000	5.02355	4,949,320	10.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,304.37000	1.30437	1,326,210	10.49	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			6,435.53000	6.43553	6,354,770	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			6,657.06000	6.65706	6,575,480	11.01	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,636.17000	1.63617	1,595,970	8.60	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.65	Put			4,230.71000	4.23071	4,289,460	8.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,019.24000	3.01924	2,962,070	9.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.35	Put		2,712.12000	2.71212	2,753,900	9.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,042.39000	3.04239	2,985,000	9.15	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,694.70000	2.69470	2,736,260	9.15	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		1,268.89000	1.26889	1,234,810	8.47	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		4,929.95000	4.92995	4,994,820	8.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,361.06000	6.36106	6,282,010	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,205.20000	1.20520	1,225,100	10.29	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call		7,265.30000	7.26530	7,182,740	10.57	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		989.56000	0.98956	1,005,950	10.57	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,996.16000	2.99616	2,939,220	9.13	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,729.63000	2.72963	2,771,640	9.13	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,288.68000	4.28868	4,347,600	7.90	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,828.85000	1.82885	1,787,190	7.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,337.16000	4.33716	4,396,550	7.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,845.32000	1.84532	1,803,430	7.89	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,312.69000	4.31269	4,371,850	7.89	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,862.23000	1.86223	1,820,100	7.90	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,4</b>
<b>Total For R2030</b>											<b>22,547,514.88</b>	<b>256</b>	<b>88,95</b>
R2032	On	03/11/2022	Bond Future			11.33735	83.29877	11.30777	83.44688	11.19	4,914,627.43	59	172,6
R2032	On	02/02/2023	Bond Future			11.49479	84.85454	11.46312	85.00919	11.67	0.00	0	
R2032	On	04/05/2023	Bond Future			11.62827	82.43966	11.59470	82.59978	11.71	0.00	0	
R2032	On	03/08/2023	Bond Future			11.76332	84.15776	11.72805	84.32207	10.80	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.91276	81.72782	11.87584	81.89555	10.48	0.00	0	
<b>Total R2032 Future</b>											<b>4,914,627.43</b>	<b>59</b>	<b>175,31</b>
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	8.86	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		10,879.12000	10.87912	11,027,230	8.86	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		0.01000	0.00001	0,000	8.83	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put		10,584.46000	10.58446	10,732,560	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		0.01000	0.00001	0,010	8.78	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put		7,366.66000	7.36666	7,514,570	8.52	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		3.50000	0.00350	2,500	8.79	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		6,310.94000	6.31094	6,458,050	8.79	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call		5.67000	0.00567	4,130	8.93	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		6,037.27000	6.03727	6,183,840	8.93	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put		5,765.76000	5.76576	5,911,600	9.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		65.74000	0.06574	53,710	9.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,304.84000	4.30484	4,440,920	9.86	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call		96.84000	0.09684	80,510	10.05	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.56	Put			3,961.91000	3.96191	4,093,690	10.05	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.59000	0.00059	0,390	8.52	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			3,493.30000	3.49330	3,617,600	10.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			166.41000	0.16641	141,760	10.34	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			3,448.02000	3.44802	3,571,480	10.34	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,679.41000	1.67941	1,575,410	12.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			970.49000	0.97049	1,014,600	12.26	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			8.88000	0.00888	6,610	9.07	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			9,998.78000	9.99878	10,146,890	8.78	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			2,001.84000	2.00184	1,889,860	12.49	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			799.36000	0.79936	835,490	12.49	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			4,938.04000	4.93804	4,795,160	14.04	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			158.26000	0.15826	163,490	14.04	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			158.87000	0.15887	135,060	10.31	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			58.03000	0.05803	52,540	11.01	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			11,545.31000	11.54531	11,694,470	11.01	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			82.89000	0.08289	75,450	10.97	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			10,646.42000	10.64642	10,793,630	10.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			208.60000	0.20860	192,560	10.87	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			8,237.27000	8.23727	8,375,880	10.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			325.37000	0.32537	302,450	10.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,039.26000	7.03926	7,170,990	10.81	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			361.75000	0.36175	336,830	10.80	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			6,750.89000	6.75089	6,880,620	10.80	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			490.69000	0.49069	459,330	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,021.44000	6.02144	6,144,730	10.88	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			499.98000	0.49998	468,180	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,977.45000	5.97745	6,100,300	10.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			509.39000	0.50939	477,150	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,933.62000	5.93362	6,056,030	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			610.66000	0.61066	573,870	10.97	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,504.81000	5.50481	5,622,670	10.97	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			814.20000	0.81420	769,080	11.08	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			4,816.92000	4.81692	4,926,450	11.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,025.58000	3.02558	2,926,370	12.21	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,926.23000	1.92623	1,981,670	12.21	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,477.65000	3.47765	3,371,730	12.41	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,662.24000	1.66224	1,710,970	12.41	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			6,632.05000	6.63205	6,497,420	13.56	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			649.49000	0.64949	669,510	13.56	0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.87	Put		5,071.90000	5.07190	5,173,670	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		1,528.63000	1.52863	1,469,840	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		5,038.70000	5.03870	5,140,030	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put		3,612.76000	3.61276	3,692,780	11.84	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		8,937.23000	8.93723	8,797,340	14.01	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		763.62000	0.76362	783,850	14.01	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,126.17000	1.12617	1,078,330	11.16	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,962.48000	5.96248	6,074,760	11.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		1,511.32000	1.51132	1,452,970	11.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		1,546.06000	1.54606	1,486,840	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		5,005.66000	5.00566	5,106,560	11.36	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		2,530.16000	2.53016	2,450,060	11.84	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		3,467.35000	3.46735	3,376,210	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		3,365.04000	3.36504	3,438,210	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,493.05000	3.49305	3,401,550	11.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		3,344.19000	3.34419	3,417,000	11.04	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,518.83000	3.51883	3,426,960	11.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		3,323.45000	3.32345	3,395,890	11.05	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		3,861.17000	3.86117	3,764,700	11.18	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		3,064.25000	3.06425	3,132,090	11.18	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		5,278.75000	5.27875	5,377,670	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,288.24000	2.28824	2,219,070	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		5,250.01000	5.25001	5,348,570	10.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,250.38000	2.25038	2,181,930	10.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		5,307.60000	5.30760	5,406,880	10.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,269.27000	2.26927	2,200,460	10.26	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,46</b>
<b>Total For R2032</b>											<b>4,914,627.43</b>	<b>59</b>	<b>199,77</b>
R2035	On	03/11/2022	Bond Future			11.66035	83.69456	11.62046	83.91841	12.67	274,015,989.44	3,274	61,00
R2035	On	02/02/2023	Bond Future			11.81542	85.25777	11.77317	85.48958	13.30	0.00	0	107,18
R2035	On	04/05/2023	Bond Future			11.94108	82.50764	11.89669	82.74660	13.46	0.00	0	
R2035	On	03/08/2023	Bond Future			12.06968	84.22690	12.02331	84.47164	12.52	0.00	0	
R2035	On	02/11/2023	Bond Future			12.21320	81.45319	12.16487	81.70303	12.37	0.00	0	
<b>Total R2035 Future</b>											<b>274,015,989.44</b>	<b>3,274</b>	<b>168,18</b>
R2035	On	03/11/2022	Bond Future	9.82	Call		0.26000	0.00026	0,160	11.39	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		11,082.12000	11.08212	11,305,870	11.39	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		6.66000	0.00666	4,660	11.41	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.30	Put		7,937.17000	7.93717	8,159,020	11.41	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		34.09000	0.03409	25,820	11.71	0.00	0	

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	Bond Future	11.13	Put			3,209.25000	3.20925	3,376,490	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			123.95000	0.12395	132,490	15.01	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			232.56000	0.23256	193,430	12.26	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			3,889.79000	3.88979	4,074,510	12.26	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			290.68000	0.29068	244,440	12.35	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			3,589.98000	3.58998	3,767,590	12.35	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			383.90000	0.38390	327,290	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,257.41000	6.25741	6,472,990	11.71	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			396.88000	0.39688	338,920	12.49	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,163.25000	3.16325	3,329,140	12.49	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			410.18000	0.41018	350,840	12.51	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,117.62000	3.11762	3,282,130	12.51	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,783.82000	5.78382	5,568,510	15.01	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			109.10000	0.10910	97,110	12.13	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			11,472.69000	11.47269	11,692,510	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			517.68000	0.51768	475,280	12.29	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			7,103.13000	7.10313	7,292,540	12.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			90.35000	0.09035	80,130	12.13	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			11,984.82000	11.98482	12,206,410	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			99.37000	0.09937	88,290	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			11,727.88000	11.72788	11,948,610	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			790.48000	0.79048	732,600	12.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,979.83000	5.97983	6,153,760	12.51	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			264.51000	0.26451	239,470	12.14	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			8,972.34000	8.97234	9,179,110	12.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			478.13000	0.47813	438,180	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,309.61000	7.30961	7,501,470	12.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,081.97000	1.08197	1,009,830	12.72	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,141.46000	5.14146	5,301,130	12.72	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			538.19000	0.53819	494,530	12.31	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,000.99000	7.00099	7,189,140	12.31	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			776.89000	0.77689	719,720	12.50	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,026.29000	6.02629	6,200,930	12.50	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			8,095.66000	8.09566	7,892,720	15.77	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			667.91000	0.66791	696,780	15.77	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			804.24000	0.80424	745,630	12.52	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,933.60000	5.93360	6,106,800	12.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,064.71000	1.06471	993,360	12.70	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			5,183.15000	5.18315	5,343,610	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			3,276.27000	3.27627	3,135,260	13.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.94	Put		2,366.39000	2.36639	2,457,190	13.93	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,404.88000	3.40488	3,261,080	13.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,279.01000	2.27901	2,367,020	13.99	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		9,233.56000	9.23356	9,429,220	12.49	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		867.98000	0.86798	815,780	12.57	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,314.48000	8.31448	8,501,240	12.57	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,717.79000	5.71779	5,868,760	13.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,852.17000	1.85217	1,763,550	13.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,680.33000	5.68033	5,830,670	13.13	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		301.60000	0.30160	279,060	12.51	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,499.52000	12.49952	12,715,940	12.51	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		678.05000	0.67805	634,750	12.49	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,400.71000	2.40071	2,478,190	14.72	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,948.11000	7.94811	7,758,000	15.65	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,427.74000	1.42774	1,476,590	15.65	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,771.59000	1.77159	1,685,520	13.08	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		5,830.57000	5.83057	5,983,460	13.08	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,832.01000	1.83201	1,744,020	13.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,872.69000	1.87269	1,783,440	13.14	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,643.28000	5.64328	5,792,990	13.14	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,359.95000	5.35995	5,198,470	14.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,882.99000	3.88299	3,751,410	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,059.45000	4.05945	4,172,610	12.78	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,911.36000	3.91136	3,779,250	12.79	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,034.79000	4.03479	4,147,420	12.79	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,854.71000	3.85471	3,723,670	12.77	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,084.25000	4.08425	4,197,950	12.77	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,555.26000	6.55526	6,707,730	12.08	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		2,526.09000	2.52609	2,428,200	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,520.61000	6.52061	6,672,560	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		2,547.04000	2.54704	2,448,630	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,486.09000	6.48609	6,637,520	12.09	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		2,505.23000	2.50523	2,407,860	12.08	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>274,015,989.44</b>	<b>3,274</b>	<b>181,34</b>
R2037	On	03/11/2022	Bond Future			11.79573	79.80998	11.75549	80.03785	13.50	22,506,414.36	282	60,72
R2037	On	02/02/2023	Bond Future			11.93969	77.04466	11.89720	77.28041	14.97	0.00	0	76,22
R2037	On	04/05/2023	Bond Future			12.06567	78.63406	12.02112	78.87691	14.43	0.00	0	
R2037	On	03/08/2023	Bond Future			12.19696	76.01468	12.15047	76.26337	14.17	0.00	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
R2037	On	02/11/2023	Bond Future			12.32871	77.57787	12.28040	77.83169		13.29	0.00	0	
<b>Total R2037 Future</b>												<b>22,506,414.36</b>	<b>282</b>	<b>136,95</b>
R2037	On	03/11/2022	Bond Future	11.30	Call			426.44000	0.42644	364,650	13.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,076.66000	3.07666	3,242,740	13.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			440.56000	0.44056	377,340	13.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,031.17000	3.03117	3,195,820	13.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			455.01000	0.45501	390,330	13.20	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,986.08000	2.98608	3,149,270	13.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			884.32000	0.88432	821,430	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			5,939.31000	5.93931	6,112,170	14.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			899.48000	0.89948	835,830	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			5,893.43000	5.89343	6,065,530	14.29	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			914.80000	0.91480	850,400	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			5,847.78000	5.84778	6,019,130	14.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			993.96000	0.99396	925,720	14.37	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,623.07000	5.62307	5,790,580	14.37	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			3,071.13000	3.07113	2,933,970	15.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,667.87000	2.66787	2,766,460	15.74	0.00	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,023.36000	7.02336	7,195,350	13.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			5,893.54000	5.89354	6,048,510	13.88	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,818.89000	1.81889	1,730,370	13.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			5,854.79000	5.85479	6,009,120	13.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,839.47000	1.83947	1,750,290	13.90	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			5,816.47000	5.81647	5,970,140	13.90	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,312.40000	1.31240	1,241,540	13.63	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,927.44000	2.92744	2,808,430	14.47	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,261.87000	4.26187	4,385,710	14.47	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,615.50000	9.61550	9,409,930	17.18	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,065.34000	1.06534	1,102,620	17.18	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,798.68000	1.79868	1,710,800	13.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,018.72000	4.01872	3,883,880	14.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,182.37000	4.18237	4,296,220	14.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			4,047.52000	4.04752	3,912,150	14.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,157.40000	4.15740	4,270,720	14.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,076.12000	4.07612	3,940,220	14.64	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,132.29000	4.13229	4,245,080	14.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,515.68000	6.51568	6,667,990	12.90	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,590.57000	2.59057	2,490,130	12.88	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,586.13000	6.58613	6,739,510	12.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.56	Call			2,612.20000	2.61220	2,511,220	12.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,550.99000	6.55099	6,703,830	12.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,633.60000	2.63360	2,532,090	12.90	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>22,506,414.36</b>	<b>282</b>	<b>139,46</b>
R2040	On	03/11/2022	Bond Future			11.87368	81.52890	11.82819	81.80491		14.27	20,219,167.20	248	61,19
R2040	On	02/02/2023	Bond Future			12.01338	78.54535	11.96549	78.83018		15.85	0.00	0	64,66
R2040	On	04/05/2023	Bond Future			12.13549	80.16588	12.08538	80.45890		15.28	0.00	0	
R2040	On	03/08/2023	Bond Future			12.26250	77.32804	12.21026	77.62802		15.05	0.00	0	
R2040	On	02/11/2023	Bond Future			12.38941	78.91822	12.33517	79.22439		14.13	0.00	0	
<b>Total R2040 Future</b>												<b>20,219,167.20</b>	<b>248</b>	<b>125,86</b>
R2040	On	03/11/2022	Bond Future	10.10	Call			0.48000	0.00048	0,290	12.81	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			11,717.13000	11.71713	11,992,950	12.81	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			13.28000	0.01328	9,300	12.90	1,236.90	133	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,077.72000	8.07772	8,349,750	12.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			24.33000	0.02433	17,560	13.02	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put			3,691.68000	3.69168	3,905,530	13.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,144.18000	3.14418	3,339,710	14.11	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			42.38000	0.04238	31,480	13.15	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			6,708.77000	6.70877	6,973,880	13.15	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			259.23000	0.25923	211,820	13.74	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put			4,231.56000	4.23156	4,460,160	13.74	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			372.33000	0.37233	310,170	13.91	41,252.61	133	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			353.93000	0.35393	384,850	16.18	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call			501.50000	0.50150	424,480	14.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,239.99000	3.23999	3,438,980	14.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			517.52000	0.51752	438,780	14.09	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,191.87000	3.19187	3,389,140	14.09	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			533.90000	0.53390	453,420	14.11	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,385.39000	7.38539	7,654,630	13.02	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			697.21000	0.69721	600,570	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,734.42000	2.73442	2,913,790	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			2,141.45000	2.14145	1,955,050	15.21	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,106.92000	1.10692	1,196,530	15.21	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			4,392.16000	4.39216	4,147,070	16.18	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			152.12000	0.15212	134,430	14.45	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,047.73000	12.04773	12,314,870	14.45	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			162.71000	0.16271	143,990	14.45	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			11,836.05000	11.83605	12,102,160	14.45	0.00	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
R2040	On	02/02/2023	Bond Future	10.93	Call		687.70000	0.68770	628,250	14.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,267.64000	7.26764	7,493,020	14.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		726.80000	0.72680	664,870	14.72	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		7,104.19000	7.10419	7,327,090	14.72	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		929.69000	0.92969	855,630	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,371.65000	6.37165	6,582,420	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		945.52000	0.94552	870,550	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,321.27000	6.32127	6,531,130	14.90	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		961.53000	0.96153	885,660	14.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,271.16000	6.27116	6,480,120	14.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,078.40000	1.07840	996,120	14.99	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		5,927.42000	5.92742	6,129,970	14.99	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		3,361.37000	3.36137	3,194,490	16.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,741.89000	2.74189	2,859,840	16.40	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		3,949.39000	3.94939	3,768,140	16.70	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,338.64000	2.33864	2,442,220	16.70	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,057.02000	4.05702	3,873,350	16.75	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,273.42000	2.27342	2,374,580	16.75	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		13,042.57000	13.04257	13,303,210	14.19	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,517.72000	9.51772	9,750,650	14.18	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,149.80000	1.14980	1,077,010	14.34	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		8,484.13000	8.48413	8,704,360	14.34	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,071.29000	2.07129	1,961,880	14.84	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,196.14000	6.19614	6,379,750	14.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		408.67000	0.40867	376,290	14.19	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,155.23000	6.15523	6,338,050	14.85	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,116.93000	2.11693	2,005,950	14.86	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,114.77000	6.11477	6,296,810	14.86	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,233.30000	2.23330	2,118,410	14.93	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,914.96000	5.91496	6,093,090	14.93	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		886.58000	0.88658	826,490	14.18	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		6,326.09000	6.32609	6,121,700	16.81	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,414.61000	2.41461	2,503,240	16.81	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,905.52000	8.90552	8,670,810	17.80	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,510.00000	1.51000	1,568,310	17.80	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		2,093.93000	2.09393	1,983,730	14.85	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,367.81000	4.36781	4,204,010	15.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,369.30000	4.36930	4,505,480	15.32	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,398.73000	4.39873	4,234,290	15.33	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,342.66000	4.34266	4,478,200	15.33	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/08/2023	Bond Future	12.23	Call			4,429.74000	4.42974	4,264,660	15.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,316.17000	4.31617	4,451,070	15.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,163.34000	7.16334	7,348,580	13.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,771.07000	2.77107	2,651,430	13.72	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,240.78000	7.24078	7,427,310	13.72	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,794.07000	2.79407	2,673,790	13.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			7,201.97000	7.20197	7,387,860	13.73	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,817.17000	2.81717	2,696,240	13.74	0.00	0	
<b>Total R2040 Option</b>												<b>42,489.51</b>	<b>266</b>	<b>11,115</b>
<b>Total For R2040</b>												<b>20,261,656.71</b>	<b>514</b>	<b>137,065</b>
R2044	On	03/11/2022	Bond Future			11.86022	78.39473	11.81444	78.67667		15.10	16,149,314.38	206	73,515
R2044	On	02/02/2023	Bond Future			11.99203	75.47787	11.94391	75.76855		16.80	0.00	0	31,715
R2044	On	04/05/2023	Bond Future			12.10679	77.03518	12.05651	77.33404		16.22	0.00	0	
R2044	On	03/08/2023	Bond Future			12.22582	74.25737	12.17347	74.56322		16.00	0.00	0	
R2044	On	02/11/2023	Bond Future			12.34437	75.78440	12.29005	76.09662		15.03	0.00	0	
<b>Total R2044 Future</b>												<b>16,149,314.38</b>	<b>206</b>	<b>105,275</b>
R2044	On	03/11/2022	Bond Future	10.10	Call			0.50000	0.00050	0,300	13.56	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			11,958.93000	11.95893	12,240,670	13.56	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			14.27000	0.01427	10,000	13.66	2,530.00	253	1,615
R2044	On	03/11/2022	Bond Future	10.60	Put			8,182.65000	8.18265	8,460,320	13.66	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			45.60000	0.04560	33,940	13.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,230.89000	3.23089	3,431,860	14.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			547.99000	0.54799	465,220	14.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,182.34000	3.18234	3,381,510	14.91	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			6,771.76000	6.77176	7,042,040	13.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			565.15000	0.56515	480,580	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,134.15000	3.13415	3,331,520	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			395.33000	0.39533	329,790	14.72	83,436.87	253	1,615
R2044	On	03/11/2022	Bond Future	11.30	Put			3,688.15000	3.68815	3,904,550	14.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			531.10000	0.53110	450,130	14.89	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			1,046.07000	1.04607	964,760	15.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,194.72000	6.19472	6,404,090	15.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,063.41000	1.06341	981,150	15.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,144.46000	6.14446	6,352,880	15.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,080.79000	1.08079	997,580	15.86	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,094.33000	6.09433	6,301,800	15.86	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			1,152.56000	1.15256	1,065,530	15.91	0.00	0	1,315
R2044	On	02/02/2023	Bond Future	11.20	Put			5,897.02000	5.89702	6,100,670	15.91	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,928.05000	2.92805	2,771,170	17.07	0.00	0	1,315



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.90	Put		3,194.95000	3.19495	3,328,750	17.07	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		3,251.83000	3.25183	3,085,650	17.25	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,913.19000	2.91319	3,037,690	17.25	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	11.41	Put		6,201.80000	6.20180	6,386,550	15.75	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,196.83000	2.19683	2,081,920	15.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,160.35000	6.16035	6,344,300	15.76	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,119.13000	6.11913	6,302,270	15.77	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,057.62000	3.05762	2,916,390	16.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		4,923.75000	4.92375	5,081,380	16.22	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		3,806.10000	3.80610	3,645,810	16.60	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		4,144.41000	4.14441	4,282,980	16.60	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	11.41	Call		2,173.24000	2.17324	2,059,130	15.75	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,220.56000	2.22056	2,104,840	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,403.15000	4.40315	4,236,520	16.21	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,482.18000	4.48218	4,621,400	16.21	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,434.20000	4.43420	4,266,910	16.23	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,454.54000	4.45454	4,593,100	16.23	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,371.92000	4.37192	4,205,940	16.20	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,509.72000	4.50972	4,649,590	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,340.44000	7.34044	7,529,340	14.57	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,879.63000	2.87963	2,755,640	14.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,300.68000	7.30068	7,488,910	14.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,903.25000	2.90325	2,778,610	14.59	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,260.80000	7.26080	7,448,380	14.59	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,855.80000	2.85580	2,732,480	14.57	0.00	0	
<b>Total R2044 Option</b>											<b>85,966.87</b>	<b>506</b>	<b>18,12</b>
<b>Total For R2044</b>											<b>16,235,281.25</b>	<b>712</b>	<b>123,40</b>
R2048	On	03/11/2022	Bond Future			11.78208	77.32331	11.73606	77.61409	15.65	16,083,248.48	208	247,88
R2048	On	02/02/2023	Bond Future			11.90662	78.80435	11.85828	79.10408	16.48	0.00	0	
R2048	On	04/05/2023	Bond Future			12.01455	75.96580	11.96407	76.27387	16.83	0.00	0	
R2048	On	03/08/2023	Bond Future			12.12708	77.51123	12.07455	77.82647	15.72	0.00	0	
R2048	On	02/11/2023	Bond Future			12.24088	74.68235	12.18637	75.00415	15.62	0.00	0	
<b>Total R2048 Future</b>											<b>16,083,248.48</b>	<b>208</b>	<b>247,88</b>
R2048	On	03/11/2022	Bond Future	10.00	Call		0.39000	0.00039	0,230	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		12,586.62000	12.58662	12,877,240	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		21.37000	0.02137	15,230	14.16	1,157.48	76	80
R2048	On	03/11/2022	Bond Future	10.60	Put		7,873.79000	7.87379	8,158,430	14.16	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		38.28000	0.03828	28,110	14.30	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,143.79000	7.14379	7,424,400	14.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	11.32	Call		542.45000	0.54245	458,780	15.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,263.47000	3.26347	3,470,580	15.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		2,179.10000	2.17910	1,984,110	16.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		1,152.14000	1.15214	1,247,930	16.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		362.41000	0.36241	299,890	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		3,900.19000	3.90019	4,128,450	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		508.74000	0.50874	428,780	15.26	32,587.28	76	81
R2048	On	03/11/2022	Bond Future	11.30	Put		3,364.86000	3.36486	3,575,680	15.26	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		525.41000	0.52541	443,600	15.28	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,313.93000	3.31393	3,522,900	15.28	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		1,142.76000	1.14276	1,055,830	15.80	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,275.11000	6.27511	6,487,910	15.80	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		1,180.90000	1.18090	1,091,970	15.83	2,948,319.00	2,700	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,173.75000	6.17375	6,384,550	15.83	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		0.00000	0.00000	2,541,720	16.84	6,461,052.24	2,542	2,542
R2048	On	02/02/2023	Bond Future	11.70	Put		0.00000	0.00000	3,837,840	16.84	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		0.00000	0.00000	918,750	15.67	2,335,462.50	2,542	2,542
R2048	On	02/02/2023	Bond Future	11.00	Put		0.00000	0.00000	6,913,040	15.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,105.40000	1.10540	1,020,460	15.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,377.67000	6.37767	6,592,460	15.76	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		1,123.91000	1.12391	1,037,980	15.78	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,326.16000	6.32616	6,539,960	15.78	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		304.66000	0.30466	272,710	15.06	736,317.00	2,700	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,441.73000	10.44173	10,709,510	15.06	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,220.13000	2.22013	2,102,080	16.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,289.80000	6.28980	6,479,820	16.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,244.61000	2.24461	2,125,720	16.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,247.10000	6.24710	6,436,280	16.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,269.23000	2.26923	2,149,500	16.26	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,204.63000	6.20463	6,392,970	16.26	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,664.99000	4.66499	4,491,290	16.17	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,572.02000	4.57202	4,713,560	16.17	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,697.48000	4.69748	4,523,120	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,544.45000	4.54445	4,685,330	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,730.05000	4.73005	4,555,020	16.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,517.05000	4.51705	4,657,260	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,948.31000	2.94831	2,819,920	15.07	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,420.61000	7.42061	7,614,020	15.07	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		2,972.02000	2.97202	2,842,960	15.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,378.63000	7.37863	7,571,370	15.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.49	Call			2,995.83000	2.99583	2,866,090	15.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			7,336.84000	7.33684	7,528,900	15.08	0.00	0	
<b>Total R2048 Option</b>												<b>12,514,895.50</b>	<b>10,636</b>	<b>6,83</b>
<b>Total For R2048</b>												<b>28,598,143.98</b>	<b>10,844</b>	<b>254,71</b>
R209	On	03/11/2022	Bond Future			11.65136	64.46936	11.61080	64.66782		14.28	8,252,078.08	128	19,08
R209	On	02/02/2023	Bond Future			11.78532	65.67350	11.74267	65.87854		15.04	0.00	0	2,06
R209	On	04/05/2023	Bond Future			11.89904	63.87258	11.85445	64.08365		15.20	0.00	0	1,21
R209	On	03/08/2023	Bond Future			12.01256	65.20371	11.96621	65.41980		14.19	0.00	0	
R209	On	02/11/2023	Bond Future			12.13569	63.39259	12.08759	63.61321		13.97	0.00	0	
<b>Total R209 Future</b>												<b>8,252,078.08</b>	<b>128</b>	<b>22,41</b>
R209	On	03/11/2022	Bond Future	9.25	Call			0.00000	0.00000	0,000	12.89	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			13,218.71000	13.21871	13,417,170	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			0.02000	0.00002	0,010	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			11,649.22000	11.64922	11,847,670	12.87	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			0.83000	0.00083	0,530	12.82	0.00	0	7,71
R209	On	03/11/2022	Bond Future	10.00	Put			8,639.76000	8.63976	8,837,920	12.82	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call			962.74000	0.96274	862,310	14.75	0.00	0	1,30
R209	On	03/11/2022	Bond Future	11.50	Put			1,509.37000	1.50937	1,607,400	14.75	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			2,417.82000	2.41782	2,260,060	15.70	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			548.96000	0.54896	589,660	15.70	0.00	0	7,71
R209	On	03/11/2022	Bond Future	11.01	Call			223.55000	0.22355	186,250	13.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,268.38000	3.26838	3,429,540	13.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			232.05000	0.23205	193,690	13.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,224.55000	3.22455	3,384,650	13.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			240.78000	0.24078	201,360	13.88	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,181.00000	3.18100	3,340,040	13.88	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			20.57000	0.02057	15,230	13.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			5,812.14000	5.81214	6,005,260	13.11	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call			145.21000	0.14521	118,400	13.67	0.00	0	1,30
R209	On	03/11/2022	Bond Future	10.90	Put			3,769.51000	3.76951	3,941,160	13.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			215.29000	0.21529	179,020	13.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,312.51000	3.31251	3,474,700	13.83	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.79	Call			624.06000	0.62406	576,270	14.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,457.75000	5.45775	5,615,000	14.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			635.30000	0.63530	586,890	14.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,415.63000	5.41563	5,572,260	14.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			612.95000	0.61295	565,790	14.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			5,500.07000	5.50007	5,657,950	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,506.07000	1.50607	1,431,030	14.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future	11.11	Put		5,181.12000	5.18112	5,317,150	14.70	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,916.83000	4.91683	4,770,150	16.67	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,955.35000	1.95535	2,019,740	16.67	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,323.46000	1.32346	1,254,630	14.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,566.58000	5.56658	5,708,820	14.56	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.09	Call		1,471.96000	1.47196	1,398,060	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,249.80000	5.24980	5,386,970	14.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,488.96000	1.48896	1,414,490	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,215.37000	5.21537	5,351,970	14.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		348.01000	0.34801	322,950	14.12	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		10,074.38000	10.07438	10,260,390	14.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,405.64000	3.40564	3,288,590	14.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,528.29000	3.52829	3,627,330	14.41	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,430.49000	3.43049	3,312,960	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,506.31000	3.50631	3,604,870	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,381.11000	3.38111	3,264,530	14.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,550.65000	3.55065	3,650,160	14.40	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,192.10000	2.19210	2,105,670	13.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,764.63000	5.76463	5,898,820	13.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,210.53000	2.21053	2,123,630	13.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,733.44000	5.73344	5,867,160	13.58	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,173.75000	2.17375	2,087,790	13.56	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,795.95000	5.79595	5,930,610	13.56	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>58,60</b>
<b>Total For R209</b>											<b>8,252,078.08</b>	<b>128</b>	<b>81,00</b>
R210	On	03/11/2022	Bond Future			227.33558	227.33558	227.44758	227.44758		0.00	0	40
R210	On	02/02/2023	Bond Future			231.63743	231.63743	231.76179	231.76179		0.00	0	30
R210	On	04/05/2023	Bond Future			233.35002	233.35002	233.48301	233.48301		0.00	0	
R210	On	03/08/2023	Bond Future			238.26075	238.26075	238.39872	238.39872		0.00	0	
R210	On	02/11/2023	Bond Future			239.99076	239.99076	240.13064	240.13064		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>70</b>
R213	On	03/11/2022	Bond Future			11.21493	78.90670	11.19063	79.01649	10.57	0.00	0	33,60
R213	On	02/02/2023	Bond Future			11.37796	80.38045	11.35173	80.49582	10.90	0.00	0	
R213	On	04/05/2023	Bond Future			11.50864	78.48153	11.48070	78.60148	10.84	0.00	0	
R213	On	03/08/2023	Bond Future			11.64360	80.11650	11.61415	80.23977	9.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.79843	78.21016	11.76756	78.33594	9.65	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>33,60</b>
R213	On	03/11/2022	Bond Future	9.13	Call		0.00000	0.00000	0,000	7.84	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	9.13	Put			10,080.13000	10.08013	10,189,920	7.84	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	7.78	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,763.86000	9.76386	9,873,650	7.78	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.14000	0.00014	0,090	7.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,861.72000	3.86172	3,965,120	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,726.30000	3.72630	3,828,420	8.55	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.43000	0.00043	0,290	7.02	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,731.71000	5.73171	5,841,360	7.02	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			6.40000	0.00640	4,820	7.73	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,705.70000	4.70570	4,813,910	7.73	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			34.05000	0.03405	27,660	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,428.57000	6.42857	6,538,310	7.15	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			36.78000	0.03678	29,980	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,816.37000	3.81637	3,919,360	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			39.69000	0.03969	32,470	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,771.24000	3.77124	3,873,810	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			42.76000	0.04276	35,090	8.55	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			54.25000	0.05425	49,830	10.66	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,521.87000	10.52187	10,632,820	10.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			270.31000	0.27031	253,550	10.24	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,476.77000	6.47677	6,575,380	10.24	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			398.84000	0.39884	376,340	10.33	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,640.96000	5.64096	5,733,830	10.33	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			406.37000	0.40637	383,560	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,600.64000	5.60064	5,693,200	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			413.89000	0.41389	390,760	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,560.35000	5.56035	5,652,590	10.34	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			513.11000	0.51311	486,040	10.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,088.58000	5.08858	5,176,880	10.39	0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			588.27000	0.58827	558,400	10.43	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,785.86000	4.78586	4,871,360	10.43	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,539.92000	4.53992	4,446,580	12.31	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			918.34000	0.91834	940,370	12.31	0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,571.32000	4.57132	4,648,320	10.42	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,271.78000	1.27178	1,228,510	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,540.10000	4.54010	4,616,780	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,286.20000	1.28620	1,242,600	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,509.23000	4.50923	4,585,580	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,257.69000	1.25769	1,214,740	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			3,030.87000	3.03087	2,962,510	10.31	0.00	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
R213	On	03/08/2023	Bond Future	11.61	Put		3,048.26000	3.04826	3,103,170	10.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,053.98000	3.05398	2,985,340	10.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,029.47000	3.02947	3,084,100	10.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,076.86000	3.07686	3,007,950	10.33	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,010.49000	3.01049	3,064,850	10.33	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,625.98000	4.62598	4,700,000	9.37	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,935.43000	1.93543	1,884,220	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,677.58000	4.67758	4,752,150	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,952.35000	1.95235	1,900,870	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,651.88000	4.65188	4,726,180	9.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,969.04000	1.96904	1,917,280	9.37	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>38,91</b>
R214	On	03/11/2022	Bond Future			11.78410	61.88685	11.73828	62.11941	15.62	7,921,516.80	128	24,78
R214	On	02/02/2023	Bond Future			11.91400	63.04271	11.86593	63.28245	16.47	0.00	0	64,50
R214	On	04/05/2023	Bond Future			12.01866	61.04092	11.96858	61.28730	16.74	0.00	0	
R214	On	03/08/2023	Bond Future			12.12456	62.31280	12.07258	62.56496	15.64	0.00	0	
R214	On	02/11/2023	Bond Future			12.24116	60.29425	12.18732	60.55158	15.50	0.00	0	
<b>Total R214 Future</b>											<b>7,921,516.80</b>	<b>128</b>	<b>89,25</b>
R214	On	03/11/2022	Bond Future	11.34	Call		457.41000	0.45741	387,940	15.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,539.43000	2.53943	2,702,520	15.31	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		471.74000	0.47174	400,760	15.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,500.13000	2.50013	2,661,710	15.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		486.44000	0.48644	413,940	15.35	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,461.26000	2.46126	2,621,320	15.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		888.32000	0.88832	820,150	15.76	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,086.03000	5.08603	5,257,600	15.76	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		903.20000	0.90320	834,230	15.78	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,045.39000	5.04539	5,216,160	15.78	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		918.10000	0.91810	848,340	15.79	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,004.83000	5.00483	5,174,810	15.79	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		933.28000	0.93328	862,720	15.81	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		4,964.63000	4.96463	5,133,810	15.81	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,385.38000	2.38538	2,257,540	17.00	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,716.65000	2.71665	2,828,550	17.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,946.92000	4.94692	5,097,330	16.18	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,841.20000	1.84120	1,744,550	16.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,913.35000	4.91335	5,063,080	16.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,860.95000	1.86095	1,763,640	16.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.38	Put		4,879.78000	4.87978	5,028,850	16.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,821.38000	1.82138	1,725,410	16.18	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,869.74000	3.86974	3,728,050	16.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,543.01000	3.54301	3,653,480	16.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,896.12000	3.89612	3,753,910	16.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,521.16000	3.52116	3,631,110	16.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,922.79000	3.92279	3,780,050	16.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,499.67000	3.49967	3,609,090	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,958.12000	5.95812	6,113,010	14.96	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,318.70000	2.31870	2,217,360	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,025.70000	6.02570	6,181,690	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,337.49000	2.33749	2,235,600	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,991.84000	5.99184	6,147,280	14.95	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,356.36000	2.35636	2,253,920	14.96	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R214</b>											<b>7,921,516.80</b>	<b>128</b>	<b>92,45</b>
<b>Total for Bond</b>											<b>791,040,589.07</b>	<b>19,962</b>	<b>1,500,54</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
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>	

Contract Details	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>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	



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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			808.52800	808.52800	810.49400	810.49400				0.00	0	86
GOVI On 02/02/2023 GOVI			823.62900	823.62900	825.64400	825.64400				0.00	0	
GOVI On 04/05/2023 GOVI			840.56800	840.56800	842.63300	842.63300				0.00	0	
GOVI On 03/08/2023 GOVI			858.06100	858.06100	860.17100	860.17100				0.00	0	
GOVI On 02/11/2023 GOVI			875.70300	875.70300	877.85600	877.85600				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			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			99,160.00000	9.91600	118,820,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			99,260.00000	9.92600	118,920,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			99,360.00000	9.93600	119,020,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			251,960.00000	25.19600	272,110,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			251,760.00000	25.17600	271,910,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			251,860.00000	25.18600	272,010,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			102,370.00000	10.23700	123,020,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			102,470.00000	10.24700	123,120,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			102,270.00000	10.22700	122,920,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			229,510.00000	22.95100	208,410,000		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			229,410.00000	22.94100	208,310,000		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			229,610.00000	22.96100	208,510,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			79,440.00000	7.94400	100,970,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			79,540.00000	7.95400	101,070,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			79,640.00000	7.96400	101,170,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			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			819.18200	819.18200	819.92600	819.92600			0.00	0	
AL37	On	02/02/2023	Index Future			834.48200	834.48200	835.25200	835.25200			0.00	0	
AL37	On	04/05/2023	Index Future			851.64500	851.64500	852.43800	852.43800			0.00	0	
AL37	On	03/08/2023	Index Future			869.36800	869.36800	870.18100	870.18100			0.00	0	
AL37	On	02/11/2023	Index Future			887.24200	887.24200	888.07200	888.07200			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			934.55900	934.55900	936.07600	936.07600			0.00	0	
AL7T	On	02/02/2023	Index Future			952.01400	952.01400	953.57300	953.57300			0.00	0	
AL7T	On	04/05/2023	Index Future			971.59400	971.59400	973.19400	973.19400			0.00	0	
AL7T	On	03/08/2023	Index Future			991.81400	991.81400	993.45000	993.45000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,012.20500	1,012.20500	1,013.87600	1,013.87600			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			820.08600	820.08600	822.08700	822.08700			0.00	0	12
ALBI	On	02/02/2023	Index Future			835.40300	835.40300	837.45400	837.45400			0.00	0	
ALBI	On	04/05/2023	Index Future			852.58500	852.58500	854.68600	854.68600			0.00	0	
ALBI	On	03/08/2023	Index Future			870.32800	870.32800	872.47500	872.47500			0.00	0	
ALBI	On	02/11/2023	Index Future			888.22200	888.22200	890.41300	890.41300			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
IGOV	On	03/11/2022	Index Future			317.06400	317.06400	319.38300	319.38300			0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2023			323.06400	323.06400	325.43200	325.43200			0.00	0	
IGOV	On	04/05/2023			329.78400	329.78400	332.20500	332.20500			0.00	0	
IGOV	On	03/08/2023			336.72200	336.72200	339.19400	339.19400			0.00	0	
IGOV	On	02/11/2023			343.71800	343.71800	346.24200	346.24200			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>82</b>
JIBAR	f	On	19/10/2022		6.55500	93.44500	6.59500	93.40500			0.00	0	
JIBAR	f	On	16/11/2022		6.65000	93.35000	6.70500	93.29500			0.00	0	
JIBAR	f	On	21/12/2022		7.46500	92.53500	7.43500	92.56500			0.00	0	
JIBAR	f	On	18/01/2023		7.51000	92.49000	7.61500	92.38500			0.00	0	
JIBAR	f	On	15/02/2023		8.12000	91.88000	8.08500	91.91500			0.00	0	
JIBAR	f	On	15/03/2023		8.20500	91.79500	8.20500	91.79500			0.00	0	
JIBAR	f	On	21/06/2023		8.59000	91.41000	8.57500	91.42500			0.00	0	
JIBAR	f	On	20/09/2023		8.67500	91.32500	8.66000	91.34000			0.00	0	
JIBAR	f	On	20/12/2023		8.71500	91.28500	8.69000	91.31000			0.00	0	
JIBAR	f	On	20/03/2024		8.74000	91.26000	8.72000	91.28000			0.00	0	
JIBAR	f	On	19/06/2024		8.73000	91.27000	8.67000	91.33000			0.00	0	
JIBAR	f	On	18/09/2024		8.83500	91.16500	8.79000	91.21000			0.00	0	
<b>Total Jibar Future</b>											<b>0.00</b>	<b>0</b>	<b>41</b>
<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>791,040,589.07</b>	<b>19,962</b>	<b>1,502,65</b>
ABCPI	On	07/12/2023			2.94700	329.43404	2.94700	328.91333			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					0.00000	100.21351			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					0.00000	101.84815			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			10.42000	100.13834	10.42000	100.05500			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			12.32000	86.70834	12.32000	86.62341			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.52460				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	100.11724				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>	
ABFN11 On 11/11/2022 Spot Bond					0.00000	101.02917				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>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	100.85175				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>	
ABFN20 On 30/05/2024 Spot Bond					0.00000	101.82696				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>	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.92801				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.36653				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.63782				0.00	0	1,000,000.00
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.95210				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>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.12214				0.00	1,500,000.000	1,500,000.00
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>1,500,000.000</b>	<b>1,500,000.00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>1,500,000.000</b>	<b>1,500,000.00</b>
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.38594				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.02764				0.00	860,000,000	430,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.39696				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.21383				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.56880				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.12651				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>	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.30218				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	100.14549				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.79215				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	101.28056				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	101.31033				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	101.33165				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	100.08562				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.65640				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.58859				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	100.04176				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	99.82308				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	99.87424				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.84703				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.79446				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.81686				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	100.83560				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>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.00982				0.00	2,000,000,000	2,000,000,000
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.19974				0.00	1,500,000,000	1,500,000,000
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.01261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.96605				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.70070				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.47383				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	100.04340				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	100.00004				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.17000	7.17000	7.17000	154.42629				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	48.67272	100.00000	48.28187				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			2.90000	2.90000	2.90000	163.84285				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	217.18268				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			4.95000	4.95000	4.95000	234.97072				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			8.81000	8.81000	8.81000	100.22222				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.33500	9.33500	9.33500	106.85916				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			7.34000	104.06634	7.34000	104.00408				0.00	0	407,400,00
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>407,400,00</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>407,400,00</b>
ABS16 On 11/11/2025 Spot Bond			9.02500	107.71680	9.02500	107.63931				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			9.74500	107.68368	9.74500	107.60019				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.78000	102.09631	7.78000	102.03176				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.79000	97.35093	9.79000	97.27385				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.98280	100.00000	12.89584				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			3.07000	328.97982	3.07000	328.45658				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			12.21000	12.21000	12.21000	100.40452				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.11644				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	100.11105				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>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.11552				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.11552				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	200.14487				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	202.93724				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	100.10219				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.60665				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.70453				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	100.91344				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.65201				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	102.75613				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	101.39115				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.18217				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.55674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.78340				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.85958				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.53647				0.00	360,000,000	180,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.27532				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	101.31554				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			9.63500	95.66327	9.63500	95.58991				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	101.37612				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.57799				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	101.83018				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	101.16925				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	100.70222				0.00	0	90,000,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</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
AHF5A: On 21/08/2023 Spot Bond			9.33500	101.56933	9.33500	101.49382				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.87774				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.73399				0.00	0	60,000,00
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.77632				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	101.40546				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 21/08/2024 Spot Bond					0.00000	101.21830				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>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.66703				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.73387				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.77618				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.07170				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.81657				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.89168				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.75502				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B:On 21/08/2025 Spot Bond					0.00000	100.73915				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.79731				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C:On 21/08/2025 Spot Bond					0.00000	100.77723				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	101.57915				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D:On 21/08/2025 Spot Bond					0.00000	101.10326				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			8.20000	106.87598	8.20000	106.80560			246,000,000,000,000.00	30,000,000,000	12,708,000,000	
<b>Total AIR02 SPOT</b>									<b>16,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>12,708,000,000</b>	
<b>Total For AIR02</b>									<b>16,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>12,708,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			10.05000	101.97557	10.05000	101.89410			0.00	0		
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>		
AIR05 On 29/05/2030 Spot Bond			13.19000	88.32888	13.19000	88.23695			0.00	0		
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>		
AIRL01 On 30/04/2028 Spot Bond			5.82000	198.07281	5.82000	197.71416			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>		
APF07 On 25/06/2023 Spot Bond					0.00000	100.09289			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	101.38817			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.10088				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.23414				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>	
APF18 On 22/08/2025 Spot Bond					0.00000	100.83719				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.30000	250.38732	5.30000	249.94430				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			5.91000	216.30909	5.91000	215.91587				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.51000	208.21845	4.51000	207.86276				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			5.37000	113.60794	5.37000	113.40657				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.11774				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>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.12916				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	100.08773				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.88998				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
ASN27: On 20/08/2048 Spot Bond					0.00000	100.74668				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.73187				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.24732				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.09194				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.10056				0.00	700,000,000	450,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>450,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>700,000,000</b>	<b>450,000,000</b>
ASN31: On 20/12/2023 Spot Bond					0.00000	100.69998				0.00	1,000,000,000	500,000,000
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ASN31: On 31/03/2029 Spot Bond			4.64500	4.64500	4.64500	112.77374				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.42500	5.42500	5.42500	102.55399				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.23063				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.26988				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.02181				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.62260				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			5.48000	112.11653	5.48000	111.91683				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	100.10322				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.69529				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.24184				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	100.09643				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	100.09643				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.54926				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.29879				0.00	400,000,000	200,000,00
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.25198				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.69386				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	102.21726				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	100.19206				0.00	0	



Contract Details	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	100.19206				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	100.27097				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	100.43190				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	100.68096				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	100.11293				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	100.09367				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.12077				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.39889				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	103.16577				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	100.05640				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	100.05992				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	100.11762				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	100.42601				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	103.25187				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	101.25881				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	101.26892				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			9.79500	9.79500	9.79500	101.35209				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			11.67500	11.67500	11.67500	99.59309				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	101.14588				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	101.29601				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	100.74976				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	100.24519				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	110.69500				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			11.46000	11.46000	11.46000	99.15040				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	100.70179				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	100.18060				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	100.18060				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	100.10641				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50! On 21/12/2026 Spot Bond			11.03000	95.82757	11.03000	95.74328				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			10.21000	95.48308	10.21000	95.40517				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			10.76000	94.38246	10.76000	94.30142				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			10.76000	94.38246	10.76000	94.30142				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			9.33500	101.17279	9.33500	101.09756				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			11.28500	101.50916	11.28500	101.41836				0.00	0	

Contract Details	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			11.23500	101.50057	11.23500	101.41016				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			10.73500	101.51159	10.73500	101.42509				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			10.73500	101.51159	10.73500	101.42509				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	99.92924				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	101.19911				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	100.73041				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			11.37000	101.21909	11.37000	101.12788				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			11.46000	100.09374	11.46000	100.50978				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			11.32000	100.87781	11.32000	100.78730				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	102.59234				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	101.42819				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	100.42123				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	100.09804				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	100.08834				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.25740				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.21064				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	93.32117				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			9.62000	101.40289	9.62000	101.32523				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	99.79016				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	101.42757				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	101.30291				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	101.36620				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.69062				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	100.25252				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.40305				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	100.02409				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	92.35656				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	100.09170				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.76008				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.21834				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	100.08365				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.66805				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	99.93220				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.11814				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.13567				0.00	0	

Contract Details	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	100.48023				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	101.36104				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.29473				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	99.78359				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	99.99959				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	100.59233				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	100.85730				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	100.99056				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	100.02275				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.12731				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.13540				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	100.66985				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	91.36846				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	99.99960				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	101.24851				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	101.34302				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.57808				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	101.41210				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	100.10841				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	100.10976				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	100.56459				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.04375				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	101.31101				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	100.91404				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	99.99958				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.28467				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	100.00000				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	99.99992				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.27280				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	100.81033				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.44638				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	101.30547				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	100.61144				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	99.99983				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	100.10165				0.00	0	

Contract Details	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	100.10435				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	94.08161				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	101.24803				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.13476				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.12383				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			10.46384	10.46384	10.46384	102.98537				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.28484				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			10.49500	10.49500	10.49500	101.30335				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	101.38677				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	101.23990				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	101.24155				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	99.42529				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	100.07218				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	99.85118				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	99.93333				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	99.79426				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	100.24917				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	91.28964				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	99.78464				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	99.74839				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	99.74892				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	101.70880				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	101.48512				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	101.48512				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	101.38689				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	100.16217				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	101.28002				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	101.27034				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	101.27034				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	101.47481				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	100.48740				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	101.18601				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	101.19501				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	101.22200				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	101.43329				0.00	0	

Contract Details	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	101.42472				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	100.10174				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	100.10729				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	100.61151				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	101.48659				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	101.29604				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	102.36042				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	102.14279				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.32836				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.32836				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	100.26865				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	100.21409				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	100.21409				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	99.99978				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>	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.08076				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>	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.13690				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	100.13420				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	101.22190				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	100.34966				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	101.55219				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.02377				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>	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.21867				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			11.91000	103.42215	11.91000	101.52711				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>	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.13150				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.88256				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.09894				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.46209				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.30835				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.25763				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.24992				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.17005				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.17423				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.19631				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.19927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.61533				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	101.10265				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	100.00000				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			7.92000	98.12140	7.92000	101.12547				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	100.80945				0.00	2,250,000,000	900,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>2,250,000,000</b>	<b>900,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>2,250,000,000</b>	<b>900,000,000</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.48803				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	101.38935				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	101.62158				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>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.67019				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.68914				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.82000	12.82000	12.82000	98.23938				0.00	0	6,000,000,000
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	114.58921				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>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.07184				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.40766				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	134.30854				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>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.19573				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>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.99899				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.99902				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.03360				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.13465				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.61318				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	113.88960				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.13949				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	100.00017				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	99.99962				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	99.99964				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	100.93162				0.00	0	100,000,00
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.99982				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 30/09/2025 Spot Bond					0.00000	99.99962				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	100.00020				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	99.99926				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	99.99903				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	100.22155				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.99938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.00000				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.00000				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	100.00026				0.00	0	5,000,000.00
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.99941				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	99.99967				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	99.99903				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			9.76500	9.76500	9.76500	96.73099				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	101.23877				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.60090				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.35974				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX35 On 16/06/2026 Spot Bond					0.00000	100.21556				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	80.46976				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	73.44294				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	82.01946				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	78.12713				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>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.26432				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.00000				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	102.96304				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>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.27906				0.00	2,300,000,000	800,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>800,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>800,000,000</b>
BID11 On 15/11/2023 Spot Bond			8.24000	105.08416	8.24000	105.01501				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	100.65827				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	101.14695				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.55873				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	100.08319				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	100.08524				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	101.40716				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.66661				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	97.59600				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	84.30100				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	55.57400				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	38.58600				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 10/11/2022 Spot Bond					0.00000	100.83932				0.00	0	
<b>Total BNPP23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP23</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.03573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.75186				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.72849				0.00	0	530,000,00
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.69341				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 16/07/2023 Spot Bond					0.00000	101.73274				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.56214				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	101.07281				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	101.10439				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 24/08/2024 Spot Bond					0.00000	100.83942				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	101.00174				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	100.02206				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.40335				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	100.98823				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.87282				0.00	500,000,000	500,000,000
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
CCT01 On 23/06/2023 Spot Bond			9.26000	105.72735	9.26000	105.64894				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			9.56000	106.69447	9.56000	106.61283				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			10.11000	102.77230	10.11000	102.68833				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			11.15000	11.15000	11.15000	98.47349				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	101.56181				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.74370				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.79099				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.78444				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.87538				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.99983				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	102.77605	4.77000	100.86900				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	100.79000				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.04206				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			9.25500	102.10689	9.25500	102.03036				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 20/03/2024 Spot Bond			8.70700	106.21401	8.70700	103.08400				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>	
CLN371 On 06/08/2023 Spot Bond					0.00000	101.34229				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			11.75000	98.79674	11.75000	98.70330				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>	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.47936	6.50000	100.92200				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>	
CLN388 On 20/09/2024 Spot Bond					0.00000	101.06300				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.92329				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.91705				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.60000	154.52016	5.60000	154.24347				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			6.04000	153.02489	6.04000	152.74554				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.91964				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>	
CLN496 On 04/09/2024 Spot Bond			8.90000	102.81588	8.90000	102.74172				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	101.86113				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.61414				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.69149				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.31235				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.44266				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	100.16301				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.67521				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	100.08786				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.20592				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.41000	104.20259	10.41000	104.11418				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.71945				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.25825				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.56370				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.29380				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.67565				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.50366				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.49260				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.74969				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.25825				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.11422				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.43693				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.99000	100.62880	10.99000	100.54108				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.93262				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.36201				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.61226				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	145.86600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.79094				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			10.46000	99.77280	10.46000	99.68991				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			10.51000	99.16637	10.51000	99.08222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.60000	102.81322	10.60000	102.72668				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 18/04/2028 Spot Bond			10.65000	10.65000	10.65000	305.09787				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>	
CLN551 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>	
CLN552 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>	
CLN553 On 15/11/2023 Spot Bond					0.00000	100.94109				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>	
CLN554 On 12/11/2023 Spot Bond					0.00000	100.95045				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>	
CLN555 On 24/11/2024 Spot Bond					0.00000	100.70384				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>	
CLN556 On 17/01/2024 Spot Bond					0.00000	101.76370				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	136.17400				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.01152				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>	
CLN562 On 12/11/2025 Spot Bond			10.96000	101.87230	10.96000	101.80330				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			10.46000	103.17445	10.46000	103.08873				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.31880				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	100.80297				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	103.19428				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.42537				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	100.96401				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			10.69000	102.04615	10.69000	101.95955				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.99037				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.96808				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.19806				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.13034				0.00	1,000,000,000	500,000,000
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
CLN578 On 18/04/2026 Spot Bond					0.00000	101.38620				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.93101				0.00	300,000,000	150,000,000
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
CLN579 On 10/05/2024 Spot Bond					0.00000	101.00576				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.21257				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.40158				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.79572				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.48732				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.80307				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.11861				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.10264				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.91929				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.02000	155.61039	4.02000	125.14592				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.86688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.13428				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.69382				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			9.93000	9.93000	9.93000	101.72949				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	99.93381				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.23875				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	100.11861				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	100.11861				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.12800				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			9.51500	9.51500	9.51500	100.03213				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.04109				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	100.15149				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	104.39114				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.43047				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.72629				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			10.09000	103.53888	10.09000	103.45537				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	101.33510				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.49798				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.37103				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.74560				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.00000				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 20/12/2029 Spot Bond					0.00000	92.89000				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.69870				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.21059				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	100.56645				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	101.23525				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	101.24709				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 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.02800				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	101.38027				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			7.55000	102.09258	7.55000	102.03072				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	100.89487				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	99.82760				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			13.18500	59.34414	13.18500	78.24210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.69787				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			11.16000	97.14573	11.16000	97.05976				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.89145				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	100.70511				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.90406				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.00755				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.37238				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.70205				0.00	400,000,000	200,000,000
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN636 On 19/08/2025 Spot Bond					0.00000	100.88804				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	101.04604				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.95630				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	101.28504				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.70523				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.11527				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.48325				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.11557				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.01071				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.54071				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.88804				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.73983				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.88804				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	95.84300				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.13439				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.31128				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.57621				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>	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.14700				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.58800				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>	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.25700				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>	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.49000				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>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.68746				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	98.90066				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>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.03813				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>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.02091				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>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.37749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 27/02/2023 Spot Bond					0.00000	100.59927				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.96767				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			4.62919	157.88363	4.62919	128.08795				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>	
CLN67 On 31/01/2025 Spot Bond			4.62919	157.88363	4.62919	128.08877				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.98472				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.03018				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 21/12/2026 Spot Bond					0.00000	100.08682				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 28/02/2023 Spot Bond					0.00000	100.63691				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.90640				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.34298				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.08066				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.08458				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.15727				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.11119				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.11096				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	102.48998				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	100.12940				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	100.09070				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	101.08583				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	85.35385				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.84412				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	104.35928				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.47938				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.88945				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.76701				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.29076				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	85.91528				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	101.05290				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.89657				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	100.08692				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	82.36166				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	82.60407				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	100.20220				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.85059				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	100.08789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.08789				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	100.08789				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.40263				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	100.22159				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	80.40199				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.72369				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.44858				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	81.43234				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	100.07597				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	100.07597				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	100.07597				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.07840				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.07840				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.07840				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	83.92557				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	84.96132				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	85.59835				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	100.09045				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	100.22647				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	94.75478				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	100.46309				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.69516				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	105.77200				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.46027				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	100.87666				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	99.99953				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.23041				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.05800				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.59935				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.63801				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.09064				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.37043				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.24602				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond					0.00000	99.93746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			8.17000	8.17000	8.17000	100.60123				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.62119				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	89.43445				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	88.47109				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	90.56980				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	101.02086				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.18212				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.16476				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			8.17000	8.17000	8.17000	100.60123				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	100.17241				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	104.95253				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	96.63584				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 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.84995				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 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.23600				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.63367				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	101.41381				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.02000	7.02000	7.02000	119.98228				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.57092				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.68443				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.21542				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.22358				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					0.00000	101.19127				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.37856				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.26438				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.28233				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	99.99977				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	100.07096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 30/09/2026 Spot Bond					0.00000	99.99977				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.93219				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2027 Spot Bond					0.00000	106.76486				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.37874				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.18200				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.37874				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.40566				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.37874				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.37874				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.37890				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>	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	101.38658				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.38658				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.61549				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.69773				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.22848				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.67747				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.39487				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.61969				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.28069				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.07706				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			9.76500	96.80661	9.76500	96.73099				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.07816				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.46987				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 01/10/2022 Spot Bond					0.00000	99.91369				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond					0.00000	99.89020				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>	
CLN813 On 04/10/2022 Spot Bond					0.00000	99.89020				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 31/01/2025 Spot Bond					0.00000	101.37874				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>	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.37897				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>	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.39487				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>	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.21544				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>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.37874				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>	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.37897				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>	
CLN820 On 31/05/2025 Spot Bond					0.00000	99.99984				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.37897				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.37897				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.37862				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.37897				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	87.57073				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.37874				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.69648				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.47096				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	101.37862				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN833 On 31/01/2030 Spot Bond			9.91000	9.91000	9.91000	100.24903				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.61136				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.61151				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.61152				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.61142				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	99.99984				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	100.09985				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	99.99430				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.86400				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	99.29000				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	95.99800				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	100.36153				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	99.16808				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.16038				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	99.99984				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	99.99984				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	99.99948				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	101.48503				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	100.03430				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	100.10174				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	100.11311				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	100.13015				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	100.13555				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	100.18269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.17446				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	83.35893				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>	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.48383				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>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.11528				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>	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.09903				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>	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.33005				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>	
CLN864 On 31/07/2025 Spot Bond					0.00000	106.13358				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>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.19600				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>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.10200				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>	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.81077				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>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.24203				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 15/07/2029 Spot Bond					0.00000	101.18293				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>	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.19913				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>	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.19097				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>	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	82.76093				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>	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.61136				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.10581				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.46389				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.43382				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.20118				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.89885				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	99.93381				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 02/04/2026 Spot Bond					0.00000	99.93421				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.42538				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.83225				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.18412				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.97001				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.97001				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.79020				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.94000				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 15/09/2027 Spot Bond			5.47000	5.47000	5.47000	120.52860				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
<b>Total CLN889 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For CLN889</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
CLN89 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
<b>Total CLN890 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For CLN890</b>								<b>50,000,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>	
CLN89 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		6,000,000,000	6,000,000,000	
<b>Total CLN891 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>6,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For CLN891</b>								<b>10,000,000,000,000.00</b>		<b>6,000,000,000</b>	<b>6,000,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			9.87000	105.45176	9.87000	105.36852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.73000	102.37349	11.73000	102.27788				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			10.96000	102.02498	10.96000	101.93579				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			9.33500	99.90472	9.33500	99.81784				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			13.52000	87.40202	13.52000	87.30835			270,400,000,000.00	20,000,000	10,000,000	
<b>Total COT02 SPOT</b>									<b>270,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For COT02</b>									<b>270,400,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
COT03 On 05/06/2028 Spot Bond			12.11000	92.41975	12.11000	92.33072			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	100.37636			0.00	0		
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>		
DENG9 On 31/01/2023 Spot Bond					0.00000	101.45005			0.00	0		
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>		
DSY01 On 21/11/2022 Spot Bond					0.00000	100.69261			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	101.77449			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			10.86000	10.86000	10.86000	102.97744			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	101.61078			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	100.95956				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.74201				0.00	0	1,100,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.71261				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	100.03823				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	100.03896				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>	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.16484				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.17166				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.85000	101.78215	7.85000	101.71854				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	74.85352	100.00000	74.41748				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	74.85352	100.00000	74.41748				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			9.42000	101.53118	9.42000	101.45502				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.18985	9.69000	101.11182				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.18985	9.69000	101.11182				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			11.06000	96.01506	11.06000	95.93084				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.11000	92.48081	12.11000	92.39221				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.23928	10.10000	101.15798				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.23928	10.10000	101.15798				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.28943				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	100.39288				0.00	30,000,000,000	10,000,000,000
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,000</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	99.09215				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.64773				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	98.68233				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.20780				0.00	0	4,100,000,000
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.30980				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.80672				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	101.09311				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DVFB27</b>									<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.46857			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	101.14033			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	101.63046			0.00	0	790,000,00
<b>Total DVFB30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
<b>Total For DVFB30</b>									<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.05087			0.00	0	
<b>Total DVFB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>									<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.22224			0.00	0	
<b>Total DVFC26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>									<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.23227			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			8.81000	102.03038	8.81000	101.95750			0.00	0	
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.56000	114.40404	5.56000	114.19869			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			5.37000	101.11921	5.37000	100.93999			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 On 31/01/2037 Spot Bond			2.25000	146.10085	2.25000	145.87829			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			3.85000	160.50452	3.85000	160.23943			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			3.86500	146.09050	3.86500	145.84903			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.87000	141.19025	3.87000	140.95685				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			5.38000	117.71771	5.38000	117.50867				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			5.34000	103.60869	5.34000	103.42530				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	146.10085	2.25000	145.87829				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	161.33721				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	158.71731				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>	
ELN004 On 23/09/2024 Spot Bond					0.00000	148.54179				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	123.28355				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	122.42914				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	119.25937				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	110.86099				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond					0.00000	106.64336				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	108.33667				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	89.63673				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	89.77376				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	96.16764				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	98.86943				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	103.19698				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	97.09791				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			11.17000	102.54277	11.17000	102.45194				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			13.01000	13.01000	13.01000	94.83157				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			13.06000	13.06000	13.06000	98.95161				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			11.26000	11.26000	11.26000	101.39044				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.26000	11.26000	11.26000	100.74877				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			12.98000	12.98000	12.98000	96.66098				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			12.26000	12.26000	12.26000	98.42196				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			15.48000	15.48000	15.48000	91.88140				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.80839				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.34608				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.22725				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>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.99648				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.49315				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.58369				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.36775				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.20682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 12/09/2025 Spot Bond					0.00000	98.39381				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.92255				0.00	0	188,000,00
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>188,000,00</b>
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	<b>188,000,00</b>
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.18739				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	100.87293				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.57789				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.31824				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>	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.19132				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.06049				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 08/10/2024 Spot Bond					0.00000	99.78754				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.86295				0.00	0	470,000,00
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	<b>470,000,00</b>
EQT009 On 12/11/2024 Spot Bond					0.00000	101.07466				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B <sup>1</sup> On 17/05/2025 Spot Bond					0.00000	100.83561				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 <sup>1</sup> On 17/05/2027 Spot Bond					0.00000	100.87160				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 <sup>1</sup> On 17/05/2025 Spot Bond					0.00000	100.85351				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 <sup>1</sup> On 17/05/2027 Spot Bond					0.00000	100.88950				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 <sup>1</sup> On 17/08/2023 Spot Bond					0.00000	100.85381				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 <sup>1</sup> On 17/05/2025 Spot Bond					0.00000	100.81174				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 <sup>1</sup> On 17/05/2027 Spot Bond					0.00000	100.84772				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 <sup>1</sup> On 25/01/2023 Spot Bond			7.40000	102.62803	7.40000	102.56706				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R <sup>1</sup> On 25/01/2023 Spot Bond			10.00000	101.81987	10.00000	101.73879				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 <sup>1</sup> On 02/04/2026 Spot Bond			10.20000	93.25107	10.20000	93.17492			4,067,121,480,000.00	398,737,400	3,755,821,100	
<b>Total ES26 SPOT</b>									<b>4,067,121,480,000.00</b>	<b>398,737,400</b>	<b>3,755,821,100</b>	
<b>Total For ES26</b>									<b>4,067,121,480,000.00</b>	<b>398,737,400</b>	<b>3,755,821,100</b>	
ES26/R <sup>1</sup> On 02/04/2026 Spot Bond			7.85000	100.02116	7.85000	99.95794			0.00	0		
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 <sup>1</sup> On 15/09/2033 Spot Bond			12.54000	70.78163	12.49500	70.91799			8,822,562,144,000.00	703,553,600	4,562,818,900	
<b>Total ES33 SPOT</b>									<b>8,822,562,144,000.00</b>	<b>703,553,600</b>	<b>4,562,818,900</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ES33</b>									<b>8,822,562,144,000.00</b>	<b>703,553,600</b>	<b>4,562,818,90</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.36677	7.50000	100.30555			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			12.82500	72.96643	12.77500	73.15594			470,268,169,605,000.00	36,668,083,400	26,020,600,00
<b>Total ES42 SPOT</b>									<b>0,268,169,605,000.00</b>	<b>36,668,083,400</b>	<b>26,020,600,00</b>
<b>Total For ES42</b>									<b>0,268,169,605,000.00</b>	<b>36,668,083,400</b>	<b>26,020,600,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.72967	8.50000	103.65891			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			11.97000	11.97000	11.97000	99.88740			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			14.43500	14.43500	14.43500	95.01600			0.00	0	
<b>Total ETK002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.46957			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	100.99896			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.70214			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>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.88362			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	101.25316			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	102.38767			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	101.45281			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG01</b>										<b>0.00</b>	<b>0</b>	
FIG02 On 05/08/2026 Spot Bond					0.00000	101.17815				0.00	0	
<b>Total FIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG02</b>										<b>0.00</b>	<b>0</b>	
FIG03 On 22/02/2025 Spot Bond					0.00000	100.71008				0.00	0	
<b>Total FIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG03</b>										<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.75250				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.76311				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.95980				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.82567				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.93138				0.00	1,720,000,000	860,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.41579				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			9.84000	104.42532	9.84000	104.34314				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.61797				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	102.72257			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			9.76000	99.00039	9.76000	98.92309			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	101.41991			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>	
FRB32 On 28/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		864,000,000,000,000.00	8,640,000,000	229,600,000,00	
<b>Total FRB32 SPOT</b>								<b>84,000,000,000,000.00</b>	<b>8,640,000,000</b>	<b>229,600,000,00</b>	
<b>Total For FRB32</b>								<b>84,000,000,000,000.00</b>	<b>8,640,000,000</b>	<b>229,600,000,00</b>	
FRB33 On 29/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		628,000,000,000,000.00	6,280,000,000	89,000,000,00	
<b>Total FRB33 SPOT</b>								<b>68,000,000,000,000.00</b>	<b>6,280,000,000</b>	<b>89,000,000,00</b>	
<b>Total For FRB33</b>								<b>68,000,000,000,000.00</b>	<b>6,280,000,000</b>	<b>89,000,000,00</b>	
FRBI23 On 07/12/2023 Spot Bond			2.75000	330.16340	2.75000	329.64680		0.00	0		
<b>Total FRBI23 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRBI23</b>								<b>0.00</b>	<b>0</b>		
FRBI25 On 31/01/2025 Spot Bond			2.92500	2.92500	2.92500	163.75066		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			3.73000	216.55307	3.73000	216.19678		0.00	0	279,000,00	
<b>Total FRBI28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>279,000,00</b>	
<b>Total For FRBI28</b>								<b>0.00</b>	<b>0</b>	<b>279,000,00</b>	
FRBI29 On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	113.14485		0.00	0		
<b>Total FRBI29 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRBI29</b>								<b>0.00</b>	<b>0</b>		
FRBI33 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	228.50307		1,368,900,000,000,000.00	260,000,000	130,000,00	
<b>Total FRBI33 SPOT</b>								<b>1,368,900,000,000,000.00</b>	<b>260,000,000</b>	<b>130,000,00</b>	
<b>Total For FRBI33</b>								<b>1,368,900,000,000,000.00</b>	<b>260,000,000</b>	<b>130,000,00</b>	
FRBI46 On 31/03/2046 Spot Bond			5.38000	97.31157	5.38000	97.13855		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			5.40000	98.13877	5.40000	97.96461		0.00	0		
<b>Total FRBI50 SPOT</b>								<b>0.00</b>	<b>0</b>		

Contract Details	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 FRB150</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			9.39000	9.39000	9.39000	82.91281				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			9.44000	9.44000	9.44000	81.96359				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			4.20000	4.20000	4.20000	159.13169				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.73529				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.95774				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	101.42671				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			9.98400	9.98400	9.98400	101.40790				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.70743				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.11822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC280 On 27/02/2023 Spot Bond			4.40000	4.40000	4.40000	120.47164				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>	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.23535				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>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.10384				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			4.23000	4.23000	4.23000	118.33244				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.09568				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 14/05/2024 Spot Bond					0.00000	100.89837				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.91086				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.42380				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.29782				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.59554				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.62793				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	101.75392				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.60951				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	101.55507				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	100.09236				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	100.11482				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.13169				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.18096				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.21311				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.30939				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.11265				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.13143				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.23322				0.00	600,000,000	300,000,000
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</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 FRC323</b>										0.00	600,000,000	300,000,000
FRC323 On 20/06/2026 Spot Bond					0.00000	100.11651				0.00	0	
<b>Total FRC324 SPOT</b>										0.00	0	
<b>Total For FRC324</b>										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.93702				0.00	0	
<b>Total FRC325 SPOT</b>										0.00	0	
<b>Total For FRC325</b>										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.28393				0.00	0	
<b>Total FRC326 SPOT</b>										0.00	0	
<b>Total For FRC326</b>										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC327 SPOT</b>										0.00	0	
<b>Total For FRC327</b>										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.54458				0.00	0	
<b>Total FRC328 SPOT</b>										0.00	0	
<b>Total For FRC328</b>										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.99225				0.00	0	
<b>Total FRC329 SPOT</b>										0.00	0	
<b>Total For FRC329</b>										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.35392				0.00	0	
<b>Total FRC330 SPOT</b>										0.00	0	
<b>Total For FRC330</b>										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.88301				0.00	0	
<b>Total FRC335 SPOT</b>										0.00	0	
<b>Total For FRC335</b>										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.60483				0.00	0	
<b>Total FRC337 SPOT</b>										0.00	0	
<b>Total For FRC337</b>										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.61894				0.00	0	
<b>Total FRC339 SPOT</b>										0.00	0	
<b>Total For FRC339</b>										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.98101				0.00	0	
<b>Total FRC340 SPOT</b>										0.00	0	
<b>Total For FRC340</b>										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.16618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.08560				0.00	0	250,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
FRC343 On 15/10/2022 Spot Bond					0.00000	101.43803				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>	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.14528				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>	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.32986				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>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.70382				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.42128				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	101.36620				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	100.57114				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	101.63719				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.60480				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 30/09/2023 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	101.48761				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.43649				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>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.44909				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.05361				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.45876				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.33349				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.14724				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.12408				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.44380				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	88.12749				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.60846				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.86548				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.02604				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.51006				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.50458				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.50320				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.63960				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	85.12500				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	84.96444				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.09818				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.18657				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.11928				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.82090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.82090				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.79742				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.79742				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.70948				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.45016				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.55387				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 28/10/2022 Spot Bond					0.00000	101.34072				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.23934				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>	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.09518				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>	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.02504				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>	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.45012				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	101.31105				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			15.03000	15.03000	15.03000	96.82978				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	101.40403				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	101.51989				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	101.59210				0.00	160,000,000	80,000,000
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For FRC400</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
FRC40(On 19/01/2027 Spot Bond			11.35500	11.35500	11.35500	99.20074				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.19078				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.19492				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>	
FRC40(On 19/05/2026 Spot Bond			13.73000	13.73000	13.73000	102.52867				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			11.35000	11.35000	11.35000	101.33262				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 06/07/2027 Spot Bond					0.00000	102.02248				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.69588				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.20373				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			11.92000	11.92000	11.92000	98.32434				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	101.45016				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	101.56918				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	100.68425				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>	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.63242				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>	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.67725				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>	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.65246				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>	
FRC415 On 20/06/2027 Spot Bond					0.00000	91.58315				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>	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.56903				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>	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.68104				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>	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.61916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.45016				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	100.03430				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	100.03590				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	100.03590				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	100.62815				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42( On 31/07/2025 Spot Bond					0.00000	101.45005				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>	
FRC42( On 30/09/2027 Spot Bond					0.00000	99.99984				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>	
FRC42( On 30/09/2026 Spot Bond					0.00000	99.99981				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>	
FRC42( On 21/06/2027 Spot Bond					0.00000	100.11101				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC42( On 31/10/2027 Spot Bond					0.00000	100.88423				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC43( On 31/10/2026 Spot Bond					0.00000	100.95439				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43 On 31/08/2027 Spot Bond					0.00000	100.75115				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.83952				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.72753				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.77472				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.57120				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.10882				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/01/2030 Spot Bond			10.24000	10.24000	10.24000	100.41300				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	99.83555				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	99.83214				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.92000	107.54505	4.92000	107.35755			98,400,000,000.00		20,000,000	10,000,000
<b>Total FRI33 SPOT</b>									<b>98,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRI33</b>									<b>98,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
FRI38 On 31/01/2038 Spot Bond			5.22000	115.68002	5.22000	115.47636			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	101.19290				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.74145				0.00	1,670,000,000	590,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>1,670,000,000</b>	<b>590,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>1,670,000,000</b>	<b>590,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.20252				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	102.28237				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.48985				0.00	500,000,000	500,000,00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.54758				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.61370				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.62491				0.00	0	100,000,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.54430				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 20/04/2029 Spot Bond					0.00000	101.17455				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	100.05813				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			4.58800	4.58800	4.58800	106.66125				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>	
FRS100 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	115.89570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.94474				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>	
FRS103 On 31/01/2038 Spot Bond			5.33000	114.15614	5.33000	113.95417				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>	
FRS108 On 07/12/2033 Spot Bond			5.28000	228.60454	5.28000	228.20044				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>	
FRS109 On 31/01/2038 Spot Bond			5.47000	112.25114	5.47000	112.05129				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>	
FRS110 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	228.20044				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>	
FRS112 On 31/01/2025 Spot Bond			4.10000	159.75512	4.10000	159.48809				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>	
FRS114 On 31/01/2038 Spot Bond			3.70500	112.18050	3.70500	111.99652				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>	
FRS115 On 31/01/2038 Spot Bond			5.27000	114.98436	5.27000	114.78146				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>	
FRS119 On 07/12/2033 Spot Bond			5.40000	226.19883	5.40000	225.79682				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>	
FRS120 On 07/12/2033 Spot Bond			5.45000	225.20547	5.45000	224.80434				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>	
FRS121 On 31/01/2025 Spot Bond			3.28000	162.70947	3.28000	162.44817				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.48000	224.61196	5.48000	224.21136				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>	
FRS12 On 31/01/2038 Spot Bond			5.47000	112.25114	5.47000	112.05129				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>	
FRS12 On 31/03/2028 Spot Bond			4.00000	213.62569	4.00000	213.26955				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>	
FRS12 On 31/01/2038 Spot Bond			6.22000	102.67094	6.22000	102.48205				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>	
FRS12 On 31/03/2028 Spot Bond			4.21000	211.38000	4.21000	211.02403				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>	
FRS13 On 31/03/2028 Spot Bond			4.27000	210.74334	4.27000	210.38740				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.99000	214.80558	5.99000	214.41374				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.17000	103.27823	6.17000	103.08863				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	112.05129				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.45000	112.52094	5.45000	112.32078				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>	
FRS13 On 31/03/2028 Spot Bond			4.08000	212.76699	4.08000	212.41090				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.76000	219.16263	5.76000	218.76686				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.21000	211.38000	4.21000	211.02403				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.21000	211.38000	4.21000	211.02403				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			3.61100	217.85780	3.61100	217.50143				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/01/2025 Spot Bond			4.05000	159.93337	4.05000	159.66668				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.56000	207.69679	4.56000	207.34115				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>	
FRS15 On 31/03/2028 Spot Bond			4.60000	207.28054	4.60000	206.92494				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/01/2025 Spot Bond			4.02000	160.04042	4.02000	159.77394				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			4.07500	212.82054	4.07500	212.46445				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			4.61000	4.61000	4.61000	206.82104				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	101.30525				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	101.41642				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.22249				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	100.01928				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	149.39452				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	132.78798				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	178.42039				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 19/06/2026 Spot Bond					0.00000	266.68398				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2024 Spot Bond					0.00000	101.00299				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2025 Spot Bond					0.00000	101.11725				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>	
FRS20( On 12/08/2025 Spot Bond					0.00000	100.95718				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>	
FRS20( On 06/08/2025 Spot Bond					0.00000	100.63044				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>	
FRS20( On 14/10/2025 Spot Bond					0.00000	101.45311				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.78475				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	100.07737				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>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 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>	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.08560				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>	
FRS226 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>	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.93048				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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	116.26182				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	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 13/10/2023 Spot Bond					0.00000	105.32604				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>	
FRS24 On 31/03/2032 Spot Bond					0.00000	107.74012				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>	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.57423				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	68.57436				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.52746				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond					0.00000	97.58626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.04184				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	92.64361				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	100.43712				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>	
FRS257 On 23/01/2024 Spot Bond					0.00000	107.71346				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>	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.12374				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>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.64607				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>	
FRS261 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>	
FRS262 On 31/03/2032 Spot Bond					0.00000	99.99974				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	109.51477				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS268 On 31/03/2031 Spot Bond					0.00000	99.99981				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>	
FRS273 On 31/03/2032 Spot Bond					0.00000	99.99974				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>	
FRS276 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>	
FRS278 On 30/09/2024 Spot Bond					0.00000	99.99974				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.14069				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>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.00000				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>	
FRS281 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>	
FRS282 On 30/09/2024 Spot Bond					0.00000	99.99982				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>	
FRS284 On 28/02/2031 Spot Bond			10.85500	10.85500	10.85500	93.46981				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>	
FRS285 On 28/02/2031 Spot Bond			10.85500	10.85500	10.85500	93.46981				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>	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.34360				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>	
FRS288 On 13/11/2023 Spot Bond					0.00000	97.12473				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			12.16900	12.16900	12.16900	88.38466				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	90.23700				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	87.40362				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.06901				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
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	102.73702				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	99.25466				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>	
FRS299 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	100.87085				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.64621				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>	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.45016				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>	
FRS306 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>	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.46182				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>	
FRS308 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>	
FRS309 On 21/09/2023 Spot Bond			10.26000	10.26000	10.26000	100.55606				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.10405				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 28/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
FRS312 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	331.48155				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			1.90500	333.31891	1.90500	332.82014				0.00	0	105,000,00
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
FRS43 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	332.46115				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.11331				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			5.17000	106.27433	5.17000	106.08764				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			4.77000	68.63492	4.77000	113.20772				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			3.17000	3.17000	3.17000	162.85039				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			3.45000	3.45000	3.45000	161.82896				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.06000	3.06000	3.06000	328.49366				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			7.39000	7.39000	7.39000	100.79351				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			9.16500	106.42590	9.16500	106.34775				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			9.01000	103.60605	9.01000	103.53164				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.43500	100.26324	9.43500	100.18723			229,178,037,000.00		24,290,200	25,433,00
<b>Total FRX26 SPOT</b>									<b>229,178,037,000.00</b>		<b>24,290,200</b>	<b>25,433,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRX26</b>										<b>229,178,037,000.00</b>	<b>24,290,200</b>	<b>25,433,00</b>
FRX27 On 07/03/2027 Spot Bond			9.88000	101.80738	9.88000	101.72605				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			9.77000	103.39398	9.77000	103.31361				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.53000	97.75262	10.53000	97.67087				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.49000	95.65604	10.49000	95.57635				0.00	0	480,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
FRX32 On 31/03/2032 Spot Bond			11.11000	96.67684	11.11000	96.59072				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			12.09000	72.32600	12.09000	72.25644				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	100.84065				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.66831				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.64177				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.65978				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.66508				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	101.09430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	101.15332				0.00	0	200,000,00
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FST3A On 20/10/2026 Spot Bond					0.00000	101.18280				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.13863				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.44285				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.63553				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.93860				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.61493				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	100.64615				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	100.86037				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			4.19000	118.53499	4.19000	118.33578				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.69878				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT17 On 17/10/2023 Spot Bond			8.37900	106.40600	8.37900	106.33443				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	100.13138				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.27000	102.08984	8.27000	102.02205				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	101.26846				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	102.15157				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.46040				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.15530				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.77905				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	100.05911				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.26862				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	100.68635				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.52282				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.33706				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	101.68086				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	102.15701				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	100.05970				0.00	0	195,400,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>195,400,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>195,400,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	99.99993				0.00	30,000,000,000	10,000,000,00
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,00</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,00</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	101.14710				0.00	0	6,500,000,00
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	100.67560				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.92948				0.00	0	600,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.09846				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.80143				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	101.92882				0.00	0	190,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.73099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.22313				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.23635				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	100.61093				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.12735				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.10660				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	0.00000				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.54489				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.10722				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	100.05448				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	100.32080			0.00	0	
<b>Total HILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>									<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.25129			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	99.99984			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	99.99990			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	99.99980			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			2.87000	329.71882	2.87000	329.19974			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			3.05000	3.05000	3.05000	335.79116			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.26000	96.38785	11.26000	96.30181			0.00	0	
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.07000	77.61171	5.07000	108.52341			0.00	0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.31500	82.74538	12.31500	82.66481		355,881,333,000.00	28,898,200	3,953,708,90	
<b>Total HWAY34 SPOT</b>								<b>355,881,333,000.00</b>	<b>28,898,200</b>	<b>3,953,708,90</b>	
<b>Total For HWAY34</b>								<b>355,881,333,000.00</b>	<b>28,898,200</b>	<b>3,953,708,90</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.65722	100.00000	10.58700		0.00	0		
<b>Total HWAY34/R208 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWAY34/R208</b>								<b>0.00</b>	<b>0</b>		
HWAY3 On 31/07/2035 Spot Bond			12.34500	81.90041	12.34500	81.82047		0.00	0	4,600,600,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,600,600,00</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,600,600,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.65377	100.00000	10.58357				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	100.52722				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			2.85500	164.26720	2.60000	164.95437			203,463,858,429,000.00	71,265,799,800	615,953,577,50	
<b>Total I2025 SPOT</b>									<b>13,463,858,429,000.00</b>	<b>71,265,799,800</b>	<b>615,953,577,50</b>	
<b>Total For I2025</b>									<b>13,463,858,429,000.00</b>	<b>71,265,799,800</b>	<b>615,953,577,50</b>	
I2029 On 31/03/2029 Spot Bond			3.83100	118.60475	3.72000	119.20121			171,681,986,539,200.00	44,813,883,200	160,154,560,70	
<b>Total I2029 SPOT</b>									<b>1,681,986,539,200.00</b>	<b>44,813,883,200</b>	<b>160,154,560,70</b>	
<b>Total For I2029</b>									<b>1,681,986,539,200.00</b>	<b>44,813,883,200</b>	<b>160,154,560,70</b>	
I2033 On 28/02/2033 Spot Bond			4.59000	110.82406	4.42000	112.36552			884,097,420,489,000.00	192,613,817,100	503,248,154,60	
<b>Total I2033 SPOT</b>									<b>14,097,420,489,000.00</b>	<b>192,613,817,100</b>	<b>503,248,154,60</b>	
<b>Total For I2033</b>									<b>14,097,420,489,000.00</b>	<b>192,613,817,100</b>	<b>503,248,154,60</b>	
I2038 On 31/01/2038 Spot Bond			4.55000	125.50183	4.57000	124.98071			845,229,618,870,000.00	185,764,751,400	607,539,079,80	
<b>Total I2038 SPOT</b>									<b>15,229,618,870,000.00</b>	<b>185,764,751,400</b>	<b>607,539,079,80</b>	
<b>Total For I2038</b>									<b>15,229,618,870,000.00</b>	<b>185,764,751,400</b>	<b>607,539,079,80</b>	
I2046 On 31/03/2046 Spot Bond			4.60000	110.18252	4.48000	112.16137			341,291,775,780,000.00	74,193,864,300	484,277,075,20	
<b>Total I2046 SPOT</b>									<b>11,291,775,780,000.00</b>	<b>74,193,864,300</b>	<b>484,277,075,20</b>	
<b>Total For I2046</b>									<b>11,291,775,780,000.00</b>	<b>74,193,864,300</b>	<b>484,277,075,20</b>	
I2050 On 31/12/2050 Spot Bond			4.60000	112.75084	4.50000	114.58597			254,891,958,840,000.00	55,411,295,400	421,512,649,90	
<b>Total I2050 SPOT</b>									<b>14,891,958,840,000.00</b>	<b>55,411,295,400</b>	<b>421,512,649,90</b>	
<b>Total For I2050</b>									<b>14,891,958,840,000.00</b>	<b>55,411,295,400</b>	<b>421,512,649,90</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.93437				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	100.96311				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			2.72000	330.27469	2.72000	329.75870				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	100.97726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.95152				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	100.92391				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>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.33105				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.70506				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.88859				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.05376				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	101.00323				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.64655				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	100.09513				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	99.93371				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.55350				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.57299				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>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.68858				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	101.09389				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.18116				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.15906				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.73466				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	101.30730				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	101.34520				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	100.96257				0.00	0	1,600,000,00
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.87036				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.31267				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	101.22369				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.58514				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.79603				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	100.21672				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	100.22529				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	99.79557				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.75215				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.15714				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.03471				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	100.98445				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.42124				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.43453				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.77377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.35673				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.33968				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	100.28288				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.32262				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.08821				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	101.19105				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.75727				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 21/02/2023 Spot Bond			6.67500	6.67500	6.67500	100.51336				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 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	100.52966				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 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	100.54440				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 22/02/2023 Spot Bond			6.67500	6.67500	6.67500	100.51984				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL215 On 07/03/2023 Spot Bond					0.00000	99.90415				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	100.11569				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	100.09695				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 28/03/2023 Spot Bond					0.00000	96.31404				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	97.64434				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.05304				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	101.29300				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			8.82000	8.82000	8.82000	101.28002				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.03342				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					0.00000	103.10685				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	100.59740				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	98.71989				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	91.74923				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.33121				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.22978				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.24118				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	100.08181				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.72000	9.72000	9.72000	100.56048				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	100.02121				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	100.02196				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	98.70325				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	96.21446				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	98.37122				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	101.24435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.38632				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				100.00000	0.00000	101.55502				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	101.14090				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	101.19383				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>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.98935				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>	
IBL244 On 16/08/2027 Spot Bond			10.66000	10.66000	10.66000	95.65957				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.85959				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.14149				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.92000	102.97770	8.92000	102.90447				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			7.29000	103.91748	7.29000	103.85590				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	100.65232				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			10.30000	101.99210	10.30000	101.90863				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			11.61000	102.69044	11.61000	102.52901				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			10.88000	103.24592	10.88000	103.15630				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	101.00536				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.36005				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.97690				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.00870				0.00	0	10,000,000,00
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.95971				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.14714				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	99.61470				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.85252				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	100.18237				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.61000	100.99813	9.61000	100.92046				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.28503				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	101.63080				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	105.15234				0.00	440,000,000	220,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.33411				0.00	600,000,000	300,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	105.01851				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.41768				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.52708				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.07041				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	100.09387				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	100.06400				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	101.07145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.36873				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	100.96630				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	100.97985				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.39031				0.00	0	1,500,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	98.93292				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	99.93536				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.24593				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>	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.70910				0.00	0	
<b>Total IPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC39</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.74672				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.87000	204.49557	4.87000	204.14034				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.09332				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			4.77000	205.52203	4.77000	226.52847				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>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.61197				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.59169				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.65073				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.30801				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	100.40161				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.28638				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.40572				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	99.77146				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.89267				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.80000	101.97838	7.80000	101.91413				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	100.64658				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.71338				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			8.00000	100.63743	8.00000	100.57309				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	102.43751				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 31/08/2023 Spot Bond			7.85000	100.32410	7.85000	100.26011				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.30952				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.79000	100.31866	7.79000	100.25515				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	101.36937				0.00	0	165,000,00
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,000,00</b>
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	<b>165,000,00</b>
IVC204 On 18/11/2022 Spot Bond					0.00000	100.74866				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			6.50000	6.50000	6.50000	101.96056				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.35238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.08153				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	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.15000	8.15000	8.15000	100.17891				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			8.85000	8.85000	8.85000	99.43361				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	101.27603				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	101.25371				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			7.47000	7.47000	7.47000	99.54904				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			9.22000	102.06133	9.22000	101.98595				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			6.55000	100.79745	6.55000	101.52398				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	100.93875				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	101.55801				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC223 On 29/07/2023 Spot Bond					0.00000	101.16733				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>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.76041				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.06497				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.48342				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			10.23000	10.23000	10.23000	100.14159				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.86880				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			6.85000	6.85000	6.85000	99.70062				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>	
IVZ107 On 27/10/2022 Spot Bond			6.95000	6.95000	6.95000	99.43201				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>	
IVZ110 On 29/09/2022 Spot Bond			6.85000	6.85000	6.85000	6.85000				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>	
IVZ112 On 06/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.83138				0.00	0	
<b>Total IVZ112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ112</b>										<b>0.00</b>	<b>0</b>	
IVZ113 On 10/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.75662				0.00	0	
<b>Total IVZ113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ113</b>										<b>0.00</b>	<b>0</b>	
IVZ115 On 30/09/2022 Spot Bond			6.85000	6.85000	6.85000	99.94373				0.00	0	
<b>Total IVZ115 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVZ115</b>									<b>0.00</b>	<b>0</b>	
IVZ118 On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	26,200,000,000	26,200,000,000
<b>Total IVZ118 SPOT</b>									<b>20,000,000,000,000.00</b>	<b>26,200,000,000</b>	<b>26,200,000,000</b>
<b>Total For IVZ118</b>									<b>20,000,000,000,000.00</b>	<b>26,200,000,000</b>	<b>26,200,000,000</b>
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	98.83323			0.00	0	
<b>Total IVZ119 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ119</b>									<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.13324			0.00	0	
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.71876			0.00	0	161,450,000
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>161,450,000</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>161,450,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.52032			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	101.37390			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	101.37329			0.00	0	
<b>Total KAP017 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>									<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.60992			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	101.27531			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	100.19098			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	100.19177			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.86043				0.00	500,000,000	500,000,000
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
KAP022 On 04/03/2027 Spot Bond					0.00000	100.39561				0.00	0	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	101.40428				0.00	0	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	101.45472				0.00	0	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>	
KAP025 On 28/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	34,000,000,000	
<b>Total KAP026 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>34,000,000,000</b>
<b>Total For KAP026</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>34,000,000,000</b>
KAP026 On 28/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	66,000,000,000	
<b>Total KAP027 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>66,000,000,000</b>
<b>Total For KAP027</b>										<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>66,000,000,000</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.44345				0.00	0	0
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.36000	111.16026	10.36000	111.06877				0.00	0	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			8.71000	99.97614	8.71000	99.90464				0.00	0	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	99.92342				0.00	0	0
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.96318				0.00	0	0
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.84182				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.79478				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.27008				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.16815				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	100.15017				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	100.63349				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.69684				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.71272				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>	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.22127				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.24030				0.00	0	203,248,80
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>203,248,80</b>
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	<b>203,248,80</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.77578				0.00	0	1,000,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF068</b>										0.00	0	1,000,000,00
MBF071 On 28/05/2024 Spot Bond					0.00000	100.67639				0.00	0	
<b>Total MBF070 SPOT</b>										0.00	0	
<b>Total For MBF070</b>										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.31402				0.00	0	
<b>Total MBF071 SPOT</b>										0.00	0	
<b>Total For MBF071</b>										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.43283				0.00	0	
<b>Total MBF072 SPOT</b>										0.00	0	
<b>Total For MBF072</b>										0.00	0	
MBF07 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MBF073 SPOT</b>										0.00	0	
<b>Total For MBF073</b>										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.14513				0.00	0	630,000,00
<b>Total MBP038 SPOT</b>										0.00	0	630,000,00
<b>Total For MBP038</b>										0.00	0	630,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.64012				0.00	0	
<b>Total MBP040 SPOT</b>										0.00	0	
<b>Total For MBP040</b>										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.18167				0.00	0	
<b>Total MBP043 SPOT</b>										0.00	0	
<b>Total For MBP043</b>										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.31150				0.00	0	
<b>Total MBP045 SPOT</b>										0.00	0	
<b>Total For MBP045</b>										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.93884				0.00	0	
<b>Total MBP047 SPOT</b>										0.00	0	
<b>Total For MBP047</b>										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.34215				0.00	0	25,000,000,00
<b>Total MBP049 SPOT</b>										0.00	0	25,000,000,00
<b>Total For MBP049</b>										0.00	0	25,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.35344				0.00	0	
<b>Total MBP051 SPOT</b>										0.00	0	
<b>Total For MBP051</b>										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.08078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.61000	9.61000	9.61000	105.62776				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 19/10/2028 Spot Bond					0.00000	102.56060				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.98616				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.16675				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			10.26000	99.65686	10.26000	99.57516				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.60755				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			10.51000	89.72703	10.51000	89.59858				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	100.81132				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.94000	99.22416	10.94000	99.13804				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	101.55680				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	103.43844				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	101.01485				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	102.10784				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.72254				0.00	0	10,000,000,00
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	101.36554				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.67493				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.93435				0.00	30,000,000,000	10,000,000,00
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,00</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>10,000,000,00</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.43439				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.09807				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	101.48922				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			10.20500	96.12307	10.20500	96.04510				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	105.24725				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	100.84101				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.51320				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.90727				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.65532				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.68805				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.03638				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>	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.20271				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.21666				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.22995				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.72103				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	100.76333				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	101.02191				0.00	0	110,000,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.75263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/05/2025 Spot Bond					0.00000	100.75276				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	100.08094				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.12085				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.15468				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.18573				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			8.44000	103.01049	8.44000	102.93985				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			8.80000	102.68425	8.80000	102.61219				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			11.14000	99.84614	11.14000	99.75794				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	101.48101				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	101.17758				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	101.22383				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	101.28661				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	101.16719				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	100.17345				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			8.36500	102.21088	8.36500	102.14148				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			9.22500	101.75900	9.22500	101.68421				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			9.79500	104.90305	9.79500	104.82086				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			9.81000	105.14095	9.81000	105.05845				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.68500	105.66722	9.68500	105.58578				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			7.70000	104.00380	7.70000	103.93866				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			8.73800	109.18580	8.73800	109.10970				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			9.78000	108.61802	9.78000	108.53350				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			8.12000	8.12000	8.12000	102.14856				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.75388				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 10/05/2023 Spot Bond			100.00000	69.49661	100.00000	69.03869				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	103.47191				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			9.67500	108.80100	9.67500	108.71723				0.00	0	8,300,00
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,300,00</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>8,300,00</b>
NBK28I On 02/08/2023 Spot Bond			8.30000	103.01091	8.30000	102.94264				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			9.18000	105.97877	9.18000	105.90125				0.00	0	10,202,30
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,202,30</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>10,202,30</b>
NBK30I On 20/02/2024 Spot Bond			8.39000	102.67678	8.39000	102.60801				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			8.20000	104.99267	8.20000	104.92391				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.22271				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.60648				0.00	600,000,000	200,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	104.06514				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					0.00000	79.01257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.69296				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.53055				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.06785				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.47589				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.83628				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.14853				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.79848				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.12080				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.27925				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.16456				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.44581				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.21412				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.55354				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.69413				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.63302				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.01954				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.27743				0.00	0	2,000,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.79836				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09923				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			11.10500	99.78684	11.10500	99.69750				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	100.09787				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			10.76000	100.01067	10.76000	99.92385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.09923				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	100.10124				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	100.10395				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.46969				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.46969				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.71397				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	100.94770				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.41279				0.00	0	4,500,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.54454				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.82686				0.00	0	1,850,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	104.69427				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	101.04724				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	100.01620				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	103.96985				0.00	0	
<b>Total NGLT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT11</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	102.74997				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT104 On 15/01/2025 Spot Bond					0.00000	106.21026				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT105 On 22/05/2025 Spot Bond					0.00000	103.59744				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>	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.48833				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>	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.88247				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>	
NGT108 On 08/09/2026 Spot Bond					0.00000	104.15724				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>	
NGT109 On 04/11/2026 Spot Bond					0.00000	101.44005				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>	
NGT110 On 27/12/2026 Spot Bond					0.00000	100.22841				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>	
NGT111 On 23/04/2027 Spot Bond					0.00000	101.66565				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.51938				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.29642				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.88089				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	102.38448				0.00	0	1,440,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,440,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>1,440,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.44869				0.00	180,000,000	90,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.27842				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	101.75309				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.06173				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	224.80434				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	217.84278				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.35500	3.35500	3.35500	162.17464				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			4.61000	4.61000	4.61000	113.00974			829,800,000,000.00		180,000,000	90,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI29 SPOT</b>										<b>829,800,000,000.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For NI29</b>										<b>829,800,000,000.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	114.09156				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			3.46000	3.46000	3.46000	161.79263				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	269.37851	3.45000	268.94181				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	162.52121				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.22500	3.22500	3.22500	221.79555				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.37000	220.52768	3.37000	220.17125				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			5.34000	89.01024	5.34000	113.81696				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	99.41141				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				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	101.13667				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	140.24119				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	99.57171				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.01119				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	99.93088				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.70306				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	98.37370				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	117.55757				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	97.11335				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.73152				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	97.90798				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	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.02021				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	145.55085				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	138.53959				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.25191				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	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	94.58034				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	83.58293				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	93.27600				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26654				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	93.46168				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	91.97579				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	100.16513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.10646				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>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.12400				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.21026				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	100.12400				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	100.81609				0.00	0	740,000,00
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
NN115 On 13/10/2023 Spot Bond					0.00000	97.10733				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	96.93556				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	90.85161				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	100.10418				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>	
NN176 On 18/06/2024 Spot Bond					0.00000	100.28984				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN177 On 12/11/2025 Spot Bond			11.14000	11.14000	11.14000	100.05138				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			10.57500	10.57500	10.57500	100.43211				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.60000	10.60000	10.60000	99.32780				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	90.96258				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	121.57000				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	113.57000				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	124.20000				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	121.99000				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	118.01099				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	90.96301				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>	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				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	94.65082				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	105.05975				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 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>	
NNF08 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF086</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	123.59263				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	88.55176				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.79200				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.71590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.74177				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.75233				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	108.79753				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.75824				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	100.81563				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.77343				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	110.48254				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.64142				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			8.80000	105.41339	8.80000	105.33771				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			3.15000	210.87247	3.15000	210.53570				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.87000	105.77303	11.87000	105.67310				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</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
NRA021 On 30/11/2028 Spot Bond			100.00000	16.75386	100.00000	16.64286				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.22376				0.00	1,000,000,000	400,000,000
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>400,000,000</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>400,000,000</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.94679				0.00	1,350,000,000	500,000,000
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>1,350,000,000</b>	<b>500,000,000</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>1,350,000,000</b>	<b>500,000,000</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.50306				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.68495				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>	
NTC32 On 29/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.23606				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.85747				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>	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.32151				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.33777				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.07268				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.17022				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.87459				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			9.03000	104.58019	9.03000	104.50368				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>
OML10 On 14/09/2025 Spot Bond			9.43500	105.41303	9.43500	105.33252				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	100.82961				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.52707				0.00	11,500,000,000	5,300,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>11,500,000,000</b>	<b>5,300,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>11,500,000,000</b>	<b>5,300,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.47945				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	100.15244				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	100.57168				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.17674				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.59104				0.00	0	1,000,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.67315				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.59067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.77684				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.54276				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.39000	106.74636	9.36000	106.77135			176,465,096,574,000.00	1,296,748,146,600	392,737,028,400	
<b>Total R186 SPOT</b>									<b>176,465,096,574,000.00</b>	<b>296,748,146,600</b>	<b>392,737,028,400</b>	
<b>Total For R186</b>									<b>176,465,096,574,000.00</b>	<b>296,748,146,600</b>	<b>392,737,028,400</b>	
R197 On 07/12/2023 Spot Bond			1.68500	334.14770	1.65000	333.78655			273,658,305,818,500.00	162,408,490,100	322,994,538,300	
<b>Total R197 SPOT</b>									<b>273,658,305,818,500.00</b>	<b>162,408,490,100</b>	<b>322,994,538,300</b>	
<b>Total For R197</b>									<b>273,658,305,818,500.00</b>	<b>162,408,490,100</b>	<b>322,994,538,300</b>	
R202 On 07/12/2033 Spot Bond			4.51000	244.79393	4.45000	245.69345			480,427,878,535,000.00	106,525,028,500	131,570,422,300	
<b>Total R202 SPOT</b>									<b>480,427,878,535,000.00</b>	<b>106,525,028,500</b>	<b>131,570,422,300</b>	
<b>Total For R202</b>									<b>480,427,878,535,000.00</b>	<b>106,525,028,500</b>	<b>131,570,422,300</b>	
R2023 On 28/02/2023 Spot Bond			7.23000	100.91651	7.20000	100.87045			778,671,000,000,000.00	107,700,000,000	166,107,100,000	
<b>Total R2023 SPOT</b>									<b>778,671,000,000,000.00</b>	<b>107,700,000,000</b>	<b>166,107,100,000</b>	
<b>Total For R2023</b>									<b>778,671,000,000,000.00</b>	<b>107,700,000,000</b>	<b>166,107,100,000</b>	
R2030 On 31/01/2030 Spot Bond			10.78500	87.50635	10.76000	87.54475			363,928,375,474,500.00	1,146,400,405,700	1,078,743,033,600	
<b>Total R2030 SPOT</b>									<b>363,928,375,474,500.00</b>	<b>1,146,400,405,700</b>	<b>1,078,743,033,600</b>	
<b>Total For R2030</b>									<b>363,928,375,474,500.00</b>	<b>1,146,400,405,700</b>	<b>1,078,743,033,600</b>	
R2032 On 31/03/2032 Spot Bond			11.26500	82.75977	11.23000	82.86225			794,839,354,779,500.00	1,490,886,760,300	1,474,734,612,600	
<b>Total R2032 SPOT</b>									<b>794,839,354,779,500.00</b>	<b>1,490,886,760,300</b>	<b>1,474,734,612,600</b>	
<b>Total For R2032</b>									<b>794,839,354,779,500.00</b>	<b>1,490,886,760,300</b>	<b>1,474,734,612,600</b>	
R2035 On 28/02/2035 Spot Bond			11.59000	83.15303	11.54500	83.33051			573,336,023,770,000.00	653,437,103,000	1,844,113,280,300	
<b>Total R2035 SPOT</b>									<b>573,336,023,770,000.00</b>	<b>653,437,103,000</b>	<b>1,844,113,280,300</b>	
<b>Total For R2035</b>									<b>573,336,023,770,000.00</b>	<b>653,437,103,000</b>	<b>1,844,113,280,300</b>	
R2037 On 31/01/2037 Spot Bond			11.73000	79.29355	11.68500	79.47712			627,181,325,497,000.00	735,480,078,900	1,372,250,286,600	
<b>Total R2037 SPOT</b>									<b>627,181,325,497,000.00</b>	<b>735,480,078,900</b>	<b>1,372,250,286,600</b>	
<b>Total For R2037</b>									<b>627,181,325,497,000.00</b>	<b>735,480,078,900</b>	<b>1,372,250,286,600</b>	
R2040 On 31/01/2040 Spot Bond			11.81000	81.00134	11.76000	81.23179			640,144,672,328,000.00	646,921,648,800	1,486,704,759,100	
<b>Total R2040 SPOT</b>									<b>640,144,672,328,000.00</b>	<b>646,921,648,800</b>	<b>1,486,704,759,100</b>	
<b>Total For R2040</b>									<b>640,144,672,328,000.00</b>	<b>646,921,648,800</b>	<b>1,486,704,759,100</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2044 On 31/01/2044 Spot Bond			11.80000	77.88749	11.75000	78.12544				449,188,081,240,000.00	1,139,761,701,800	724,274,224,50
<b>Total R2044 SPOT</b>										<b>19,188,081,240,000.00</b>	<b>139,761,701,800</b>	<b>724,274,224,50</b>
<b>Total For R2044</b>										<b>19,188,081,240,000.00</b>	<b>139,761,701,800</b>	<b>724,274,224,50</b>
R2048 On 28/02/2048 Spot Bond			11.72500	76.80898	11.67500	77.05522				113,833,614,355,000.00	2,483,056,171,800	3,396,509,761,60
<b>Total R2048 SPOT</b>										<b>13,833,614,355,000.00</b>	<b>483,056,171,800</b>	<b>396,509,761,60</b>
<b>Total For R2048</b>										<b>13,833,614,355,000.00</b>	<b>483,056,171,800</b>	<b>396,509,761,60</b>
R209 On 31/03/2036 Spot Bond			11.59000	64.05222	11.54500	64.21475				867,880,913,136,000.00	161,163,150,400	623,056,577,60
<b>Total R209 SPOT</b>										<b>7,880,913,136,000.00</b>	<b>161,163,150,400</b>	<b>623,056,577,60</b>
<b>Total For R209</b>										<b>7,880,913,136,000.00</b>	<b>161,163,150,400</b>	<b>623,056,577,60</b>
R210 On 31/03/2028 Spot Bond			2.90000	225.84243	2.87000	225.83019				12,877,143,760,000.00	4,440,394,400	285,777,740,70
<b>Total R210 SPOT</b>										<b>12,877,143,760,000.00</b>	<b>4,440,394,400</b>	<b>285,777,740,70</b>
<b>Total For R210</b>										<b>12,877,143,760,000.00</b>	<b>4,440,394,400</b>	<b>285,777,740,70</b>
R213 On 28/02/2031 Spot Bond			11.14000	78.39614	11.11000	78.46289				534,992,578,098,000.00	407,090,895,700	353,147,203,00
<b>Total R213 SPOT</b>										<b>14,992,578,098,000.00</b>	<b>407,090,895,700</b>	<b>353,147,203,00</b>
<b>Total For R213</b>										<b>14,992,578,098,000.00</b>	<b>407,090,895,700</b>	<b>353,147,203,00</b>
R214 On 28/02/2041 Spot Bond			11.72500	61.48640	11.67500	61.68422				456,596,692,760,000.00	209,517,841,600	521,505,565,30
<b>Total R214 SPOT</b>										<b>16,596,692,760,000.00</b>	<b>209,517,841,600</b>	<b>521,505,565,30</b>
<b>Total For R214</b>										<b>16,596,692,760,000.00</b>	<b>209,517,841,600</b>	<b>521,505,565,30</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.68823				0.00	600,000,000	200,000,00
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.40927				0.00	0	4,280,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,280,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>4,280,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.72204				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	101.20433				0.00	0	2,500,000,00
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.14926				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.12694				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.06389				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 22/08/2024 Spot Bond					0.00000	101.12528				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.73832				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	102.34489				0.00	0	280,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.04807				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.05133				0.00	0	100,000,00
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.05909				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.06634				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.37810				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>	
RED15 On 31/01/2028 Spot Bond					0.00000	96.73022				0.00	1,800,000,000	900,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
RED16 On 07/12/2022 Spot Bond					0.00000	100.58854				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>	
RED17 On 14/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	101.35388				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.87848				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.61856				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	100.48124				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	102.28881				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	102.74175				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.42765				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.52484				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	101.49534				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.95774				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	101.05481				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	100.09671				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	100.08599				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.06997				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.09628				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>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.07254				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.10846				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>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.07627				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.13818				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>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.08542				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</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	102.96644				0.00	0	
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			9.09100	103.42454	9.09100	103.34920				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.92500	95.97771	11.92500	95.88663				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.41000	93.68586	12.41000	93.59345				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.46169				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.44000	95.32735	11.44000	95.24046				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>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.34365				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	101.50027				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			9.72500	104.80067	9.72500	104.71957				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.59311				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			8.98000	102.65347	8.98000	102.57998				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			9.78000	98.15140	9.78000	98.07504				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			10.06500	101.96570	10.06500	101.88366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.33000	101.73403	9.33000	101.65717				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.38800	100.99763	9.38800	100.92212				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.83000	96.14869	10.83000	96.06606			11,696,400,000,000.00		1,080,000,000	540,000,00
<b>Total SBS39 SPOT</b>									<b>11,696,400,000,000.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>	
<b>Total For SBS39</b>									<b>11,696,400,000,000.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>	
SBS41 On 12/11/2022 Spot Bond			7.26000	104.16128	7.26000	104.09965				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			9.59500	106.89482	9.59500	106.81318				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			10.18500	106.69237	10.18500	106.60600				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			7.21500	102.58740	7.21500	102.52817				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.35189				0.00	300,000,000	150,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
SBS51 On 31/01/2024 Spot Bond			9.10000	9.10000	9.10000	102.42672				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	103.34741				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16054				0.00	6,000,000,000	3,000,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	101.39581				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.12210				0.00	6,000,000,000	3,000,000,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.50918				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	101.33450				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	102.12317				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.76687				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.40214				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	100.13542				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.88524				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.46659				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	100.99109				0.00	190,000,000	190,000,000
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>190,000,000</b>	<b>190,000,000</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>190,000,000</b>	<b>190,000,000</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.89297				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.49646				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	101.20378				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	101.24893				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.30094				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			3.00500	329.21974	3.00500	328.69784				0.00	0	107,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>107,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	224.80434				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.52914				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.23654				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	100.00000				0.00	0	240,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
SBT10 On 31/03/2024 Spot Bond					0.00000	103.11181				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 30/09/2025 Spot Bond					0.00000	103.86445				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.52635				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 08/04/2027 Spot Bond					0.00000	99.83390				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>	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.87771				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>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.78413				0.00	0	2,235,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,235,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>2,235,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.49515				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			8.72000	105.26091	8.72000	105.18729				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.39019				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.23585				0.00	800,000,000	400,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	104.91306				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.50608				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.73279				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond					0.00000	101.07210				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.18958				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			10.31000	92.90728	10.31000	92.83117			4,948,800,000,000.00	480,000,000	80,000,000	
<b>Total SLI7 SPOT</b>									<b>4,948,800,000,000.00</b>	<b>480,000,000</b>	<b>80,000,000</b>	
<b>Total For SLI7</b>									<b>4,948,800,000,000.00</b>	<b>480,000,000</b>	<b>80,000,000</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.02101				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>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.26105				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.88362				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>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.87110				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.90843				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.93360				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>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.93360				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.92108				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>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.89607				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.93338				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.95856				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.95228				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>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.94600				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.98326				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.89500	101.15957	8.89500	106.95566				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	100.54738				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.26294				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.89744				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.64811				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.66080				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>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.65114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.66581				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.78881				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.86283				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	100.58056				0.00	600,000,000	300,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.33941				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	101.92225				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	101.07211				0.00	0	100,000,000
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SPG01 On 12/07/2025 Spot Bond					0.00000	101.36312				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.31302				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.67987				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.13833				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			4.10000	4.10000	4.10000	159.48809				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.33500	106.93910	9.33500	106.85916				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.60000	80.91209	10.60000	80.84285				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.95986				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.44783				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.60000	100.88974	8.60000	105.70300				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.47000	112.25114	5.47000	112.05129				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.97030				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.20754				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.24039				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.68000	2.68000	2.68000	329.90798				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.31196				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.12807				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	99.90285				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.50500	3.50500	3.50500	161.62925				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	112.05129				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.56000	4.56000	4.56000	113.34786				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.05000	4.05000	4.05000	212.73244				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.56894				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.55939				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.19361				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	100.18791				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	102.04353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.08453				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>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.11621				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>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.47598				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.58112				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.27369				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.10195				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	227.29550				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.19703				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.62531				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 28/02/2027 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>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.37422				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			11.42500	84.67120	11.42500	84.59455				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	100.11289				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			4.20000	211.48633	4.20000	211.13033				0.00	0	284,000,00
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>284,000,00</b>
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	<b>284,000,00</b>
SSN10(On 07/12/2033 Spot Bond			5.50500	224.11881	5.50500	223.71863				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	100.92250				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111(On 31/03/2024 Spot Bond					0.00000	95.73250				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 11/12/2022 Spot Bond					0.00000	100.25151				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.42866				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13(On 12/10/2022 Spot Bond					0.00000	101.07634				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	100.73959				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	96.97583				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 03/11/2023 Spot Bond					0.00000	96.61950				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.33541				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	97.29546				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	99.83266				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.61207				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	100.28801				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 12/12/2022 Spot Bond					0.00000	101.43725				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>	
SSN17: On 03/10/2022 Spot Bond					0.00000	99.93939				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	97.98231				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	99.90737				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>	
SSN17: On 31/03/2046 Spot Bond			4.56411	110.82602	4.56411	110.63623				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.57700	46.44579	4.57700	113.02670				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 30/11/2022 Spot Bond					0.00000	100.56808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN177</b>										<b>0.00</b>	<b>0</b>	
SSN177 On 28/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
SST201 On 08/12/2026 Spot Bond					0.00000	100.67685				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST202 On 31/08/2027 Spot Bond					0.00000	100.56170				0.00	0	
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	103.34664				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			9.85000	97.91521	9.85000	97.83765				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>	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.65644				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.74231				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.66214				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	100.77464				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	100.67539				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.66482				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A23 On 21/02/2026 Spot Bond					0.00000	100.67539				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			7.98000	98.58564	7.98000	98.52277				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			8.49000	98.66392	8.49000	98.59707				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>	
T18A11 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.94426				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	101.06917				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	101.38870				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	100.13729				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.62551				0.00	0	4,000,000,0€
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,0€</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,0€</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.96986				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.34991				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.83786				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.26533				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.51708				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	101.00527				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.15726				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.89815				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	99.77800				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	100.33906				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	100.23640				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.68780				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.75370				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>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				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 TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	100.69586				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>	
TH15A' On 21/11/2022 Spot Bond			10.22000	10.22000	10.22000	103.40443				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	100.68107				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	100.67143				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>	
TH15B' On 21/11/2022 Spot Bond					0.00000	100.72013				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B' On 21/11/2022 Spot Bond					0.00000	100.73980				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B' On 21/11/2022 Spot Bond					0.00000	100.73731				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C' On 21/11/2022 Spot Bond					0.00000	100.76986				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C' On 21/11/2022 Spot Bond					0.00000	100.79723				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C' On 21/11/2022 Spot Bond					0.00000	100.74447				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D' On 21/11/2022 Spot Bond					0.00000	101.18213				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.05937				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	100.96950				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 21/08/2024 Spot Bond					0.00000	100.67565				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			9.26000	99.67167	9.26000	99.59815				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 21/08/2024 Spot Bond					0.00000	100.68095				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.67777				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			6.53000	99.32088	6.53000	99.26886				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.70106				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.91026				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.74127				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.73387				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.78464				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.77089				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.96101				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.05063				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.99793				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.72294				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.70710				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	100.70181				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	100.76096				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.73668				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	100.73351				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	100.95497				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	100.91600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.89177				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/11/2022 Spot Bond					0.00000	100.60150				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/05/2023 Spot Bond					0.00000	100.61743				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>	
TH18B On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18C On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		93,000,000,000,000.00		930,000,000	930,000,000	930,000,000
<b>Total TH18C1 SPOT</b>								<b>13,000,000,000,000.00</b>		<b>930,000,000</b>	<b>930,000,000</b>	<b>930,000,000</b>
<b>Total For TH18C1</b>								<b>13,000,000,000,000.00</b>		<b>930,000,000</b>	<b>930,000,000</b>	<b>930,000,000</b>
TH18D On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		23,000,000,000,000.00		230,000,000	230,000,000	230,000,000
<b>Total TH18D1 SPOT</b>								<b>13,000,000,000,000.00</b>		<b>230,000,000</b>	<b>230,000,000</b>	<b>230,000,000</b>
<b>Total For TH18D1</b>								<b>13,000,000,000,000.00</b>		<b>230,000,000</b>	<b>230,000,000</b>	<b>230,000,000</b>
TH18O On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	0
<b>Total TH18O1 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For TH18O1</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			8.88000	101.94657	8.88000	101.87318				0.00	0	0
<b>Total TL25 SPOT</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	102.35437				0.00	0	0
<b>Total TL26 SPOT</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	101.59232				0.00	0	0
<b>Total TL27 SPOT</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			9.83000	102.87858	9.83000	102.79770				0.00	0	10,000,000,000
<b>Total TL28 SPOT</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For TL28</b>								<b>0.00</b>		<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL29 On 24/04/2025 Spot Bond					0.00000	102.72520				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.71532				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.98116				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.38084				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			9.10000	106.11457	9.10000	106.03762			198,039,660,000.00		21,762,600	412,041,400
<b>Total TN23 SPOT</b>									<b>198,039,660,000.00</b>		<b>21,762,600</b>	<b>412,041,400</b>
<b>Total For TN23</b>									<b>198,039,660,000.00</b>		<b>21,762,600</b>	<b>412,041,400</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	51.81332	100.00000	51.47192			0.00		0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>		<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.21000	99.40729	10.21000	99.32662			302,834,726,000.00		29,660,600	1,662,032,200
<b>Total TN25 SPOT</b>									<b>302,834,726,000.00</b>		<b>29,660,600</b>	<b>1,662,032,200</b>
<b>Total For TN25</b>									<b>302,834,726,000.00</b>		<b>29,660,600</b>	<b>1,662,032,200</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	19.26371	100.00000	19.13678			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			11.71000	92.82420	11.71000	92.73813			297,485,524,000.00		25,404,400	21,077,435,600
<b>Total TN27 SPOT</b>									<b>297,485,524,000.00</b>		<b>25,404,400</b>	<b>21,077,435,600</b>
<b>Total For TN27</b>									<b>297,485,524,000.00</b>		<b>25,404,400</b>	<b>21,077,435,600</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.61005	100.00000	13.52038			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			11.69000	95.27455	11.69000	95.18634			0.00		0	
<b>Total TN29 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>		<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.34000	90.63208	12.34000	90.54317			0.00		0	900,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>900,000,000</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 TN30</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	114.41814	8.00000	114.34460				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			12.75200	93.43078	12.75200	93.33667				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			12.90000	84.91546	12.90000	84.82849			205,468,620,000.00		15,927,800	1,637,201,30
<b>Total TN40 SPOT</b>									<b>205,468,620,000.00</b>		<b>15,927,800</b>	<b>1,637,201,30</b>
<b>Total For TN40</b>									<b>205,468,620,000.00</b>		<b>15,927,800</b>	<b>1,637,201,30</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	99.82849	10.75000	99.74284				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.12121				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	101.17616				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			5.75000	101.41858	5.75000	101.38593				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	100.29034				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	100.08366				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	100.08649				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	100.09056				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>	
TR5A3 On 20/06/2026 Spot Bond			8.38000	97.79630	8.38000	99.68277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				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>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.77581				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			8.31000	103.52507	8.31000	103.45508				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.85747				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.04812				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.93926				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	101.44109				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			8.60000	105.23243	8.60000	105.15982				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	101.44109				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			9.39000	102.99697	9.39000	102.91953				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	100.13275				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.11953				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	100.10570				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	100.09759				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.15022				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.15022				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.70213				0.00	0	1,230,000,00
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,00</b>
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,00</b>
TSP262 On 13/02/2023 Spot Bond					0.00000	97.58461				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	97.09098				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.70604				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.54180				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.16524				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>	
TWC41 On 06/10/2022 Spot Bond					0.00000	99.89948				0.00	0	
<b>Total TWC415 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TWC415</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/09/2022 Spot Bond					0.00000	0.00000				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	101.13488				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>	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.74193				0.00	0	
<b>Total TWC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC419</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 28/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC420</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	99.94589				0.00	0	
<b>Total TWC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC421</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.46256				0.00	0	
<b>Total TWC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC422</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 07/12/2022 Spot Bond					0.00000	99.87346				0.00	0	
<b>Total TWC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC423</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.07620				0.00	0	
<b>Total TWC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC424</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 12/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	72,900,000,00	
<b>Total TWC425 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>72,900,000,00</b>	
<b>Total For TWC425</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>72,900,000,00</b>	
UG26 On 09/03/2026 Spot Bond			11.68000	99.70895	11.68000	99.61519			0.00	0	0	
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.83996				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	100.86133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.85871				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.93982				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.95854				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.98848				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.12063				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.14555				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	101.58701				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.98718				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.83185				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.87049				0.00	0	250,000,00
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.77806				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE19 On 27/08/2025 Spot Bond					0.00000	100.52206				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.53943				0.00	300,000,000	400,000,000
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>400,000,000</b>
<b>Total For VKE20</b>										<b>0.00</b>	<b>300,000,000</b>	<b>400,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.23330				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>1.36e+017</b>	<b>727,317,547,000</b>	<b>301,302,591,700</b>
<b>Total for SPOT :</b>										<b>1.36e+017</b>	<b>727,317,547,000</b>	<b>301,302,591,700</b>
<b>Total Futures</b>										<b>1.36e+017</b>	<b>727,317,555,554</b>	<b>301,303,917,500</b>
<b>Total Options</b>										<b>12 643 351.88</b>	<b>11,408</b>	<b>176,820</b>
<b>Grand Total:</b>										<b>1.36e+017</b>	<b>727,317,566,962</b>	<b>301,304,094,300</b>